



Standards

## Category 5 - Securities Markets

For Standards MT November 2018

# Message Reference Guide: Volume 1 (MT 500 - MT 518)

Standards Release Guide

This reference guide contains the category 5 message text standards, including a detailed description of the scope, the format specifications, the rules, the guidelines, and the field specifications of each message type.

22 December 2017

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# Introduction

## Summary of Changes

### Added Message Types

None

### Removed Message Types

None

### Modified Message Types

*MT 508* on page 20

*MT 513* on page 64

*MT 514* on page 180

*MT 515* on page 280

*MT 518* on page 393

## Category 5 Message Types

The following table lists all message types defined in Category 5.

For each message type, there is a short description, an indicator whether the message type is signed (Y/N), the maximum message length (2,000 or 10,000 characters) and whether the use of the message requires registration with SWIFT for use in a message user group (Y/N).

MT	MT Name	Purpose	Signed <sup>(1)</sup>	Max. Length	MUG
500	Instruction to Register	Instructs the registration, deregistration or reregistration of a financial instrument at the registration provider	Y	10,000	N
501	Confirmation of Registration or Modification	Confirms the registration, reregistration or deregistration of a beneficial owner or shareholder with the registration provider. Confirm the modification of registration details	Y	10,000	N
502	Order to Buy or Sell	Instructs the purchase or sale of a given quantity of a specified financial instrument under specified conditions	Y	10,000	N
503	Collateral Claim	Requests new or additional collateral, or the return or recall of collateral	Y	10,000	Y
504	Collateral Proposal	Proposes new or additional collateral	Y	10,000	Y
505	Collateral Substitution	Proposes or requests the substitution of collateral held	Y	10,000	Y
506	Collateral and Exposure Statement	Provides the details of the valuation of both the collateral and the exposure	Y	10,000	Y
507	Collateral Status and Processing Advice	Advises the status of a collateral claim, a collateral proposal, or a proposal/request for collateral substitution	Y	10,000	Y
508	Intra-Position Advice	Reports on the movement of securities within the holding	Y	10,000	N
509	Trade Status Message	Provides information about the status of a previously executed trade	Y	10,000	N
510	Registration Status and Processing Advice	Advises the status of a registration instruction or modification, or the status of the registration process previously sent by the account owner	Y	10,000	N

MT	MT Name	Purpose	Signed <sup>(1)</sup>	Max. Length	MUG
513	Client Advice of Execution	Provides brief and early information about a securities deal, for example, a block trade that is to be allocated before final confirmation	Y	10,000	N
514	Trade Allocation Instruction	Instructs the allocation of a block trade	Y	10,000	N
515	Client Confirmation of Purchase or Sale	Provides a detailed accounting of financial instruments purchased or sold by the Sender on behalf of the Receiver or its client. It may also convey the payment details of the purchase or sale. It may also be sent by, or via an ETC service provider	Y	10,000	N
516	Securities Loan Confirmation	Confirms the details of a securities loan, including collateral arrangements. It may also confirm the details of a partial recall or return of securities previously out on loan	Y	2,000	N
517	Trade Confirmation Affirmation	Positively affirms the details of a previously received confirmation/ contract note	Y	10,000	N
518	Market-Side Securities Trade Confirmation	Confirms the details of a trade and, where necessary, its settlement to a trading counterparty	Y	10,000	N
519	Modification of Client Details	Instructs the modification of client details at the registration provider	Y	10,000	N
524	Intra-Position Instruction	Instructs the movement of securities within the holding	Y	10,000	N
526	General Securities Lending/Borrowing Message	Requests the borrowing of securities or notifies the return or recall of securities previously out on loan. It may also be used to list securities available for lending	Y	2,000	N
527	Triparty Collateral Instruction	Performs a specific action on a collateral management transaction	Y	10,000	Y
530	Transaction Processing Command	Requests the modification of a processing indicator or other non-matching information.	Y	10,000	N
535	Statement of Holdings	Reports at a specified time, the quantity and identification of securities and other holdings which the account servicer holds for the account owner	Y	10,000	N

MT	MT Name	Purpose	Signed <sup>(1)</sup>	Max. Length	MUG
536	Statement of Transactions	Provides details of increases and decreases of holdings which occurred during a specified period	Y	10,000	N
537	Statement of Pending Transactions	Provides details of pending increases and decreases of holdings at a specified time.	Y	10,000	N
538	Statement of Intra-Position Advices	Provides details of increases and decreases in securities within the holding during a specified period	Y	10,000	N
540	Receive Free	Instructs a receipt of financial instruments free of payment. It may also be used to request a cancellation or preadvise an instruction	Y	10,000	N
541	Receive Against Payment	Instructs a receipt of financial instruments against payment. It may also be used to request a cancellation or preadvise an instruction	Y	10,000	N
542	Deliver Free	Instructs a delivery of financial instruments free of payment. It may also be used to request a cancellation or preadvise an instruction	Y	10,000	N
543	Deliver Against Payment	Instructs a delivery of financial instruments against payment. It may also be used to request a cancellation or preadvise an instruction	Y	10,000	N
544	Receive Free Confirmation	Confirms a receipt of financial instruments free of payment. It may also be used to cancel or reverse a confirmation	Y	10,000	N
545	Receive Against Payment Confirmation	Confirms a receipt of financial instruments against payment. It may also be used to cancel or reverse a confirmation	Y	10,000	N
546	Deliver Free Confirmation	Confirms a delivery of financial instruments free of payment. It may also be used to cancel or reverse a confirmation	Y	10,000	N
547	Deliver Against Payment Confirmation	Confirms a delivery of financial instruments against payment. It may also be used to cancel or reverse a confirmation	Y	10,000	N
548	Settlement Status and Processing Advice	Advises the status of a settlement instruction or replies to a cancellation request	Y	10,000	N

MT	MT Name	Purpose	Signed <sup>(1)</sup>	Max. Length	MUG
549	Request for Statement/Status Advice	Requests a statement or a status message	Y	10,000	N
558	Triparty Collateral Status and Processing Advice	Provides validation results and status advice re collateral instructions and proposed collateral movements	Y	10,000	Y
559	Paying Agent's Claim	Claims reimbursement of income or redemption proceeds, or a combination of both	Y	2,000	N
564	Corporate Action Notification	Provides an account owner with details of a corporate action event and the choices available to the account owner. It also provides the account owner with details on the impact a corporate action event will have on a safekeeping or cash account, for example, entitlement calculation	Y	10,000	N
565	Corporate Action Instruction	Instructs the custodian on the investment decision made by an account owner relative to a corporate action event	Y	10,000	N
566	Corporate Action Confirmation	Confirms to the account owner that securities and/or cash have been credited/debited to an account as a result of a corporate action event	Y	10,000	N
567	Corporate Action Status and Processing Advice	Indicates the status, or a change in status, of a corporate action-related transaction previously instructed by, or executed on behalf of, the account owner	Y	10,000	N
568	Corporate Action Narrative	Provides complex instructions or narrative details relating to a corporate action event	Y	10,000	N
569	Triparty Collateral and Exposure Statement	Provides the details of the valuation of both the collateral and the exposure	Y	10,000	Y
575	Report of Combined Activity	Reports on all securities and cash activity for a given combination of safekeeping and cash accounts	Y	10,000	Y
576	Statement of Open Orders	Provides details of orders to buy or to sell financial instruments, as at a specified date, which have been accepted by the Sender, but which have not yet been executed	Y	10,000	N

MT	MT Name	Purpose	Signed <sup>(1)</sup>	Max. Length	MUG
578	Settlement Allegement	Advises the account owner that a counterparty has alleged a settlement instruction on the account owner's account	Y	10,000	N
581	Collateral Adjustment Message	Claims or notifies a change in the amount of collateral held against securities out on loan or for other reasons	Y	2,000	N
586	Statement of Settlement Allegements	Provides details of pending settlement allegements	Y	10,000	N
590	Advice of Charges, Interest and Other Adjustments	Advises an account owner of charges, interest or other adjustments to its account	Y	2,000	N
591	Request for Payment of Charges, Interest and Other Expenses	Requests payment of charges, interest or other expenses	Y	2,000	N
592	Request for Cancellation	Requests the Receiver to consider cancellation of the message identified in the request	Y	2,000	N
595	Queries	Requests information relating to a previous message or amendment to a previous message	Y	2,000	N
596	Answers	Responds to an MT 595 Queries or MT 592 Request for Cancellation or other message where no specific message type has been provided for the response	Y	2,000	N
598	Proprietary Message	Contains formats defined and agreed to between users and for those messages not yet live	Y	10,000	N
599	Free Format Message	Contains information for which no other message type has been defined	Y	2,000	N

(1) A Relationship Management Application (RMA) authorisation is required in order to sign a message.

**Note:** A Message User Group (MUG), for the purposes of this book, is a group of users who have voluntarily agreed to support the specified message type and have registered with SWIFT to send or receive the specified message type. These messages are indicated in the preceding table in the column MUG.

Registration is free of charge. To register to use one or more message types, submit a registration request (**Order Message User Group**) through the forms available on [www.swift.com](http://www.swift.com) > Ordering & Support > Ordering > Order Products and Services > Message User Group (MUG).

To withdraw from a MUG, use the **Terminate your MUG subscription** request. These forms are available at [www.swift.com](http://www.swift.com) > Ordering & Support > Ordering > Terminate and deactivate > Message User Group (MUG).

To get the list of other members of a particular MUG, send an MT 999 to the Customer Implementation team (SWHQBEBBCOS).



# Euro - Impact on Category Message Standards

See the *Standards MT General Information* for full details of the Euro-Related Information (ERI) and the impact on Standards MT message types.

## Securities Data Source Schemes

Use of Data Source Schemes (previously called Issuer Codes) in ISO 15022 Compliant Messages:

The data source scheme, [4!c[4c]], consists of two sub-fields:

- data source issuer code - where the purpose is to identify the institution issuing a proprietary code
- data source issuer sub-code - where the purpose is to explicitly identify the proprietary code in the case where a single institution issues more than one proprietary code for the same business purpose, for example, two codes for identification of parties.

## Process

An initial list of valid data source schemes, assigned on a field-by-field basis, has been agreed with ISO.

Updates to this list will be agreed between the ISO 15022 Registration Authority (RA) and the ISO 15022 Registration Management Group (RMG).

The following principles have been agreed and will be applied:

- A. Generic fields for which there is agreement that no current need exists for a data source scheme.

If an institution or market organisation requires the use of additional (proprietary) codes in one of these fields, they either have to request the RA to register new codes in the Data Dictionary, or they have to request a data source scheme from the RA. Such a request will need to be accompanied by a business justification of why they cannot use the standard codes. It is not the intention that every bank or institution should obtain a data source scheme. In case of appeal, the final decision will be taken by the Registration Management Group.

Example fields: Account, Balance, Date/Time, Place, Rate, Status Code, Number Identification

**Note:** For the number identification field, it is recommended to use the ISO standard for the transmission of certificate numbers (ISO 8532, Securities - Format for transmission of certificate numbers). If the ISO standard is followed, no data source scheme must be used. A data source scheme may only be used when an institution or market organisation wants to transmit proprietary certificate numbers.

- B. Generic fields for which there is agreement that an institution or market organisation may need to specify their proprietary scheme(s).

In this case the RA will assign a data source scheme to each institution or market organisation requesting a data source scheme, that is, the assignment will be less restricted than for the previously listed fields.

However, if an institution requests to register new codes in the Data Dictionary, the RA will not register the proprietary codes of each institution, but will translate and register any new business codes not already catered for within the ISO 15022 Standard.

Example fields: Indicator, Reason Code, Type of Financial Instrument

- C. Generic fields for which there is agreement that the proprietary schemes for a specific list of institutions and market organisations may be used.

Example fields: Party

SWIFT is also reviewing the possibility of validating the data source scheme, that is, use of an invalid data source issuer code or issuer sub-code would cause the message to be NAKed.

## Data Source Scheme list

The list of institutions or market organisations have already been assigned a data source scheme, only to be used with the indicated field as specified in the Data source Scheme list.

Consult **[www.swift.com](http://www.swift.com)** or **[www.iso15022.org](http://www.iso15022.org)** for the latest list.

Any additional Data Source Schemes or updates to the existing Data Source Schemes should be submitted for approval to the ISO 15022 Registration Authority. The official Data Source Scheme request form (Request for a new Data Source Scheme) can be found on the ISO 15022 web site (**[www.iso15022.org](http://www.iso15022.org)**).

If you have any questions, contact the ISO 15022 Registration Authority Administrator:

E-mail: **[iso15022ra@iso15022.org](mailto:iso15022ra@iso15022.org)**

## MT 500 Instruction to Register

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 501 Confirmation of Registration or Modification

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 502 Order to Buy or Sell

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 503 Collateral Claim

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 504 Collateral Proposal

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.



## MT 505 Collateral Substitution

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 506 Collateral and Exposure Statement

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 507 Collateral Status and Processing Advice

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

# MT 508 Intra-Position Advice

## MT 508 Scope

This message is sent by an account servicer (account servicing institution) to an account owner or its designated agent. The account servicer may be a local agent (sub-custodian) acting on behalf of their global custodian customer, or a custodian acting on behalf of an investment management institution or a broker/dealer.

This message is used to confirm the increase or decrease in securities with a given status within a holding, that is, intra-position transfer.

## MT 508 Format Specifications

### MT 508 Intra-Position Advice

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
----->						
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	2
-----						
M	23G			Function of the Message	4!c[4!c]	3
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	4
-----> <b>Optional Repetitive Subsequence A1 Linkages</b>						
M	16R			Start of Block	LINK	5
O	13a	LINK	Number Identification	Linked Message	A or B	6
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	7
M	16S			End of Block	LINK	8
-----  <b>End of Subsequence A1 Linkages</b>						
M	16S			End of Block	GENL	9
<b>End of Sequence A General Information</b>						
<b>Mandatory Sequence B Intra-Position Details</b>						
M	16R			Start of Block	INPOSDDET	10
O	95a	ACOW	Party	Account Owner	P or R	11
M	97a	SAFE	Account	Safekeeping Account	A or B	12
O	94a	SAFE	Place	Place of Safekeeping	B, C, or F	13

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	14
-----						
O	13B	SSBI	Number Identification	Securities Sub-balance Identification	:4!c/[8c]/30x	15
O	19A	COMT	Amount	Collateral Monitor Amount	:4!c//[N]3!a15d	16
M	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	17
<b>Optional Subsequence B1 Financial Instrument Attributes</b>						
M	16R			Start of Block	FIA	18
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	19
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	20
-----						
----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	21
-----						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	22
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	23
-----						
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	24
-----						
----->						
O	13a	4!c	Number Identification	(see qualifier description)	A, B, or K	25
-----						
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	26
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	27
-----						
----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c/4!c/15d	28
-----						
----->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	29
-----						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	30
M	16S			End of Block	FIA	31
<b>End of Subsequence B1 Financial Instrument Attributes</b>						
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A or C	32
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	33
-----						
O	70E	SPRO	Narrative	Settlement Instruction Processing Narrative	:4!c//10*35x	34
----->						
M	93A	4!c	Balance	(see qualifier description)	:4!c/[8c]/4!c	35
-----						
M	16S			End of Block	INPOSDT	36
<b>End of Sequence B Intra-Position Details</b>						
<b>Optional Sequence C Additional Information</b>						
M	16R			Start of Block	ADDINFO	37

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	95a	4!c	Party	(see qualifier description)	P, Q, or R	38
-----						
M	16S			End of Block	ADDINFO	39
<b>End of Sequence C Additional Information</b>						
M = Mandatory, O = Optional - Network Validated Rules may apply						

## MT 508 Network Validated Rules

- C1** The 'Balance From' must be different from the 'Balance To'. The Sub-balance Type of field :93A::FROM must be different from the Sub-balance Type of field :93A::TOBA. This check applies to sequence B (Error code(s): E81).
- C2** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and field :20C::PREV must be present in one and only one occurrence of A1; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

Sequence A if field :23G: is ...	Then subsequence A1 is ...	And field :20C::PREV is ...
CANC	Mandatory (minimum one occurrence of A1 must be present)	Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1
NEWM	Optional	Not applicable

## MT 508 Usage Rules

- This message must not be used to report the movement of securities out of or into a safekeeping account. It reports only on movements that affect the status/availability of the security, that is, movements from one sub-balance to another or intra-position transfers, within that safekeeping account.
- This message should also be used when the account servicer confirms an intra-position instruction, that is, following an MT 524.
- In case of blocking of shares, depending on your internal processing method, you can use either an MT 566 Corporate Action Confirmation or an MT 508 Intra-Position Advice. The MT 566 is to be used when the securities safekeeping account is debited and another securities safekeeping account is credited. The MT 508 is to be used when the securities remain in the same securities safekeeping account but are given a blocked status.

## MT 508 Field Specifications

### 1. Field 16R: Start of Block

#### FORMAT

Option R                      16c

#### PRESENCE

Mandatory in mandatory sequence A

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

GENL              General Information

### 2. Field 20C: Reference

#### FORMAT

Option C                      :4!c//16x                      (Qualifier)(Reference)

#### PRESENCE

Mandatory in mandatory sequence A

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CORP	N		C	Corporate Action Reference
2	M	SEME	N		C	Sender's Message Reference

#### DEFINITION

This qualified generic field specifies:

CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a CA event.
SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.



---

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### 3. Field 23G: Function of the Message

**FORMAT**

Option G                      4!c[/4!c]                      (Function)(Subfunction)

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function must contain one of the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.

**CODES**

Subfunction, when present, must contain one of the following codes (Error code(s): T85):

CODU	Copy Duplicate	Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is a copy to a party other than the account owner/account servicer, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

**USAGE RULES**

To cancel a previously sent message, Function is CANC. The reference in the linkages sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

### 4. Field 98a: Date/Time: Preparation Date/Time

**FORMAT**

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)

**PRESENCE**

Optional in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, or E	Preparation Date/Time

**DEFINITION**

This qualified generic field specifies:

PREP Preparation Date/ Time Date/time at which the message was prepared.

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

**5. Field 16R: Start of Block****FORMAT**

Option R 16c

**PRESENCE**

Mandatory in optional subsequence A1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

LINK Linkages

## 6. Field 13a: Number Identification: Linked Message

### FORMAT

Option A :4!c//3!c (Qualifier)(Number Id)  
 Option B :4!c/[8c]/30x (Qualifier)(Data Source Scheme)(Number)

### PRESENCE

Optional in optional subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A or B	Linked Message

### DEFINITION

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.
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### NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### USAGE RULES

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

## 7. Field 20C: Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Mandatory in optional subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N	C2	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	POOL	N		C	Pool Reference
	or	MITI	N		C	Market Infrastructure Transaction Identification
	or	PCTI	N		C	Processor Transaction Identification

**DEFINITION**

This qualified generic field specifies:

MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
RELA	Related Message Reference	Message reference of the linked message which was previously received.

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**8. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional subsequence A1

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

---



---

LINK      Linkages

## 9. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in mandatory sequence A

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

GENL      General Information

## 10. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in mandatory sequence B

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

INPOSDT      Intra-Position Details

## 11. Field 95a: Party: Account Owner

### FORMAT

Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N		P or R	Account Owner

**DEFINITION**

This qualified generic field specifies:

ACOW      Account Owner      Party that owns the account.

**NETWORK VALIDATED RULES**

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

**12. Field 97a: Account: Safekeeping Account****FORMAT**

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

**PRESENCE**

Mandatory in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SAFE	N		A or B	Safekeeping Account

**DEFINITION**

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
------	---------------------	-----------------------------------------------------

**CODES**

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

**USAGE RULES**

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

**13. Field 94a: Place: Place of Safekeeping****FORMAT**

Option B	:4!c/[8c]/4!c/[30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		B, C, or F	Place of Safekeeping

**DEFINITION**

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
------	----------------------	----------------------------------------------------------------

**CODES**

In option B, if Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
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## CODES

In option F, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## 14. Field 36B: Quantity of Financial Instrument

## FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

## PRESENCE

Mandatory in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ESTT	N		B	Quantity of Financial Instrument Settled
2	O	PSTT	N		B	Quantity of Financial Instrument Previously Settled
3	O	RSTT	N		B	Quantity of Financial Instrument Remaining to be Settled

## DEFINITION

This qualified generic field specifies:



ESTT	Quantity of Financial Instrument Settled	Quantity of financial instrument moved from one sub-balance to another sub-balance.
PSTT	Quantity of Financial Instrument Previously Settled	Quantity of financial instrument previously settled.
RSTT	Quantity of Financial Instrument Remaining to be Settled	Quantity of financial instrument remaining to be settled.

## CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

## NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma ',' is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 15. Field 13B: Number Identification: Securities Sub-balance Identification

### FORMAT

Option B :4!c/[8c]/30x (Qualifier)(Data Source Scheme)(Number)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SSBI	N		B	Securities Sub-balance Identification

### DEFINITION

This qualified generic field specifies:

SSBI	Securities Sub- balance Identification	Number identifying a sub-balance constituting a quantity of financial instrument.
------	----------------------------------------------	-----------------------------------------------------------------------------------

#### NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## 16. Field 19A: Amount: Collateral Monitor Amount

#### FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

#### PRESENCE

Optional in mandatory sequence B

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COMT	N		A	Collateral Monitor Amount

#### DEFINITION

This qualified generic field specifies:

COMT	Collateral Monitor Amount	Value of the collateral available for the delivery settlement process at the account level.
------	------------------------------	---------------------------------------------------------------------------------------------

#### NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 17. Field 35B: Identification of the Financial Instrument

### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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### PRESENCE

Mandatory in mandatory sequence B

### DEFINITION

This field identifies the financial instrument.

### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### USAGE RULES

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 18. Field 16R: Start of Block

### FORMAT

Option R	16c
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### PRESENCE

Mandatory in optional subsequence B1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

FIA                      Financial Instrument Attributes

**19. Field 94B: Place: Place of Listing****FORMAT**

Option B                      :4!c/[8c]/4!c/30x]                      (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

**PRESENCE**

Optional in optional subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

**DEFINITION**

This qualified generic field specifies:

PLIS                      Place of Listing                      Place where the referenced financial instrument is listed.

**CODES**

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH                      Stock Exchange                      Place of listing is a stock exchange.  
OTCO                      Over The Counter                      Place of listing is over the counter.

**NETWORK VALIDATED RULES**

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Place of Listing is to be identified by its Market Identifier Code (MIC).

## 20. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

### DEFINITION

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

### CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.

A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

**CODES**

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

**CODES**

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

**CODES**

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

**CODES**

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

## 21. Field 12a: Type of Financial Instrument

**FORMAT**

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
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Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c//6!c	(Qualifier)(CFI Code)

## PRESENCE

Optional in optional subsequence B1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

## DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

## CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

## CODES

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

## USAGE RULES

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

## 22. Field 11A: Currency: Currency of Denomination

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

### DEFINITION

This qualified generic field specifies:

DENO      Currency of Denomination      Currency in which a financial instrument is currently denominated.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 23. Field 98A: Date/Time

### FORMAT

Option A :4!c//8!n (Qualifier)(Date)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	PUTT	N		A	Put Date
8	O	DDTE	N		A	Dated Date
9	O	FCOU	N		A	First Coupon Date

## DEFINITION

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or on which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

## 24. Field 92A: Rate

### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

### PRESENCE

Optional in optional subsequence B1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor
7	O	YTMR	N		A	Yield To Maturity Rate

## DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

## NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12,

and not 0,12).

## 25. Field 13a: Number Identification

### FORMAT

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)
Option K	:4!c//3!c/15d	(Qualifier)(Number Id)(Quantity)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number
3	O	LOTS	R		B or K	Lot Number

### DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
LOTS	Lot Number	Number identifying a lot constituting the financial instrument.
POOL	Pool Number	Number as assigned by the issuer of an asset backed security (U.S.) to identify the group of mortgages.

### NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

The integer part of Quantity (Format Option K) must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 26. Field 17B: Flag

### FORMAT

Option B	:4!c//1!a	(Qualifier)(Flag)
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**PRESENCE**

Optional in optional subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FRNF	N		B	Floating Rate Note Flag
2	O	CALL	N		B	Callable Flag
3	O	PUTT	N		B	Puttable Flag

**DEFINITION**

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
PUTT	Puttable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

**27. Field 90a: Price****FORMAT**

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Optional in optional subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

## DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	<ol style="list-style-type: none"> <li>Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).</li> <li>Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).</li> <li>Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).</li> </ol>
INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 28. Field 36B: Quantity of Financial Instrument

#### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

#### PRESENCE

Optional in optional subsequence B1

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size

#### DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

#### CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.



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## NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 29. Field 35B: Identification of the Financial Instrument

### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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### PRESENCE

Optional in optional subsequence B1

### DEFINITION

This field identifies the underlying financial instrument.

### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

### 30. Field 70E: Narrative: Financial Instrument Attribute Narrative

#### FORMAT

Option E :4!c//10\*35x (Qualifier)(Narrative)

#### PRESENCE

Optional in optional subsequence B1

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

#### DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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#### USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

### 31. Field 16S: End of Block

#### FORMAT

Option S 16c

#### PRESENCE

Mandatory in optional subsequence B1

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

FIA	Financial Instrument Attributes
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## 32. Field 98a: Date/Time

### FORMAT

Option A :4!c//8!n (Qualifier)(Date)  
 Option C :4!c//8!n6!n (Qualifier)(Date)(Time)

### PRESENCE

Mandatory in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	AVAL	N		A or C	Available Date/Time
2	M	SETT	N		A or C	Settlement Date/Time

### DEFINITION

This qualified generic field specifies:

AVAL	Available Date/Time	Date/time securities become available for sale (if securities become unavailable, this specifies the date/time at which they will become available again).
SETT	Settlement Date/Time	Date/time at which the securities have been moved.

### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 33. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CAEV	N		F	Corporate Action Event Indicator
2	O	PARS	N		F	Partial Settlement Indicator

## DEFINITION

This qualified generic field specifies:

CAEV	Corporate Action Event Indicator	Specifies the type of corporate event.
PARS	Partial Settlement Indicator	Specifies partial settlement information.

## CODES

If Qualifier is CAEV and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
ACTV	Trading Status: Active	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BIDS	Repurchase Offer/ Issuer Bid/Reverse Rights	Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
BMET	Bond Holder Meeting	Physical meeting of bond holders.
BONU	Bonus Issue/ Capitalisation Issue	Bonus or capitalisation issue. Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
BPUT	Put Redemption	Early redemption of a bond at the election of the bondholder subject to the terms and condition of the issue with no reduction in nominal value.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy usually involves a formal court ruling. Securities may become valueless.
CAPD	Capital Distribution	The Corporate event pays shareholders an amount in cash issued from the Capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.

CAPG	Capital Gains Distribution	Distribution of profits resulting from the sale of securities. Shareholders of mutual funds, unit trusts, or sicavs may be recipients of capital gains distributions which are often reinvested in additional equity of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
CERT	Non-US TEFRA D Certification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
CHAN	Change	Information regarding a change further described in the corporate action details.
CLSA	Class Action/ Proposed Settlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CMET	Court Meeting	Announcement of a meeting at a Court.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities, generally convertible bonds or preferred equity, into another form of securities, usually common equity.
COOP	Company Option	A Company Option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CREV	Credit Event	An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill his financial obligations (as defined in terms and conditions).
DECR	Decrease in Value	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, usually units comprised of warrants and bonds or warrants and equities. Units may be broken up at the request of the security holder or based on market convention.
DFLT	Bond Default	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
DLST	Trading Status: Delisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.

DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DRCA	Cash Distribution From Non-Eligible Securities Sales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DRIP	Dividend Reinvestment	Dividend payment where cash dividend is rolled over into additional shares in the issuing company.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DTCH	Dutch Auction	An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
DVCA	Cash Dividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular.
DVOP	Dividend Option	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares, cash or both.
DVSC	Scrip Dividend/ Payment	Dividend or interest paid in the form of scrip.
DVSE	Stock Dividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
EXRI	Call on Intermediate Securities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
EXTM	Maturity Extension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
EXWA	Warrant Exercise	Warrant conversion. Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue).
INCR	Increase in Value	Increase in the face value of a single security. The number of circulating securities remains unchanged. This event may include a cash payout to holders.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
INTR	Interest Payment	Interest payment distributed to holders of an interest bearing asset.

LIQU	Liquidation Dividend/ Liquidation Payment	A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
MCAL	Full Call/Early Redemption	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
MEET	Annual General Meeting	Annual general meeting.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	Non-Official Offer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
ODLT	Odd Lot Sale/ Purchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OMET	Ordinary General Meeting	Ordinary general meeting.
OTHR	Other Event	Other event.
PARI	Pari-Passu	Assimilation. Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, that is, pari-passu. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc.
PCAL	Partial Redemption Without Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PDEF	Partial Defeasance/ Pre-Funding	Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PINK	Pay In Kind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	Place of Incorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PPMT	Instalment Call	An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
PRED	Partial Redemption With Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.

PRII	Interest Payment with Principal	An event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
PRIO	Priority Issue	Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders.
REDM	Final Maturity	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	Remarketing Agreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
RHDI	Intermediate Securities Distribution	The distribution of intermediate securities that gives the holder the right to take part in a future event.
RHTS	Rights Issue/ Subscription Rights/Rights Offer	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
SHPR	Shares Premium Dividend	This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	Smallest Negotiable Unit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	Spin-Off	A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
SPLF	Stock Split/Change in Nominal Value/ Subdivision	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
SPLR	Reverse Stock Split/Change in Nominal Value	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
SUSP	Trading Status: Suspended	Trading in the security has been suspended.
TEND	Tender/Acquisition/ Takeover/Purchase Offer	An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
<a href="#">TNDP</a>	<a href="#">Tax On Non-Distributed Proceeds</a>	<a href="#">Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.</a>
TREC	Tax Reclaim	Event related to tax reclaim activities.
WRTH	Worthless	Booking out of valueless securities.
WTRC	Withholding Tax Relief Certification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.



XMET	Extraordinary or Special General Meeting	Extraordinary or special general meeting.
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**CODES**

If Qualifier is PARS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

PAIN	Partial Settlement	Confirmation is for partial settlement. Part of the instruction remains unsettled.
PARC	Partially Confirmed	Confirmation is for partial settlement. No additional settlement will take place.

**34. Field 70E: Narrative: Settlement Instruction Processing Narrative****FORMAT**

Option E :4!c//10\*35x (Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SPRO	N		E	Settlement Instruction Processing Narrative

**DEFINITION**

This qualified generic field specifies:

SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**35. Field 93A: Balance****FORMAT**

Option A :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Sub-balance Type)

**PRESENCE**

Mandatory in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	FROM	N	C1	A	Balance From
2	M	TOBA	N	C1	A	Balance To

**DEFINITION**

This qualified generic field specifies:

FROM	Balance From	Balance from which the securities are moving.
TOBA	Balance To	Balance to which the securities are moving.

**CODES**

If Data Source Scheme is not present, Sub-balance Type must contain one of the following codes (Error code(s): K93):

AVAI	Available Sub-balance	Financial instruments are available for any purpose.
AWAS	Available With No Additional Status	Balance of financial instruments that are freely available with no specific additional status.
BLCA	Blocked Corporate Action	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOK	Blocked Sub-balance	Balance of financial instruments that are blocked.
BLOT	Blocked Trading	Balance of financial instruments that are blocked for trading.
BLOV	Blocked Authenticity	Balance of financial instruments that are blocked for verification of authenticity.
BORR	Borrowed Sub-balance	Balance of financial instruments that have been borrowed from another party.
CLEN	Tax Exempt Sub-balance	Balance of tax exempt financial instruments.
COLA	Eligible for Collateral Purposes	Balance of securities that are eligible for use for collateral purposes.
COLI	Collateral In Sub-balance	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	Collateral Out Sub-balance	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.

DIRT	Taxable Sub-balance	Balance of taxable financial instruments.
DRAW	Drawn	Balance of securities that are drawn for redemption.
ISSU	Issued	Balance for issued financial instrument where legal documentation has been received.
LOAN	Loan Out Sub-balance	Balance of financial instruments that have been loaned to a third party.
LODE	Pending On Loan Delivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
MARG	Derivatives Margin Sub-balance	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are used as collateral for derivatives.
NOMI	Registered Sub-balance	Balance of financial instruments that are registered (in nominee name or in the name of the beneficial owner).
OTHR	Unclassified Sub-balance	Balance of financial instrument that cannot be categorised, that is, is not identified with one of the existing sub-balance types.
PECA	Pending Corporate Action Receipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	Pending Corporate Action Delivery	Balance of financial instrument pending delivery following a corporate action.
PLED	Pledged Sub-balance	Balance of securities that belong to and is kept in the safekeeping account indicated within this message, and that are pledged, for example, to cover a short call.
QUAS	Quasi-Issued	Balance for issued financial instrument where legal documentation has not yet been received.
REGO	Registration Sub-balance	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted Sub-balance	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
SPOS	In Street Name Sub-balance	Balance of financial instruments that remain registered in the name of the prior beneficial owner.
TRAN	Transshipment Sub-balance	Balance of physical securities that are in the process of being transferred from one depository/agent to another.
UNRG	Unregistered Sub-balance	Balance of financial instruments that could not be registered due to foreign ownership limitation.

## 36. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in mandatory sequence B

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

INPOSDET            Intra-Position Details

**37. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional sequence C

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

ADDINFO            Additional Information

**38. Field 95a: Party****FORMAT**

Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)

**PRESENCE**

Optional in optional sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MEOR	N		P, Q, or R	Originator of Message

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	MERE	N		P, Q, or R	Recipient of Message

**DEFINITION**

This qualified generic field specifies:

MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.

**NETWORK VALIDATED RULES**

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**USAGE RULES**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

**39. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional sequence C

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

ADDINFO                      Additional Information

## MT 509 Trade Status Message

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 510 Registration Status and Processing Advice

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

# MT 513 Client Advice Of Execution

## MT 513 Scope

This message type is sent by the executing party, for example, the broker-dealer, to an instructing party, for example, an institution, or its authorised representative. It may also be sent by a point of execution to the party which had previously submitted an order to buy or sell.

This message is used to provide the instructing party with brief and early information about a deal executed at its instruction. This advice applies to a deal that cannot yet be fully confirmed, for example, because it is a block trade which is to be allocated.

This message may also be used to:

- request the cancellation of a previously sent advice of execution
- re-send an advice of execution previously sent
- provide a third party with a copy of the message (be it the advice of execution or request for cancellation) being sent.

This message may be sent directly or via an ETC service provider between the parties to the deal. It must not be sent to a custodian.

## MT 513 Format Specifications

### MT 513 Client Advice Of Execution

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	2
M	23G			Function of the Message	4!c[/4!c]	3
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	4
M	22F	TRTR	Indicator	Trade Transaction Type	:4!c/[8c]/4!c	5
<b>-----&gt; Optional Repetitive Subsequence A1 Linkages</b>						
M	16R			Start of Block	LINK	6
O	13a	LINK	Number Identification	Linked Message	A or B	7



Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	8
M	16S			End of Block	LINK	9
-----  End of Subsequence A1 Linkages						
M	16S			End of Block	GENL	10
End of Sequence A General Information						
Optional Sequence B Recap Details						
M	16R			Start of Block	RCAP	11
-----> Optional Repetitive Subsequence B1 Partial Fill Details						
M	16R			Start of Block	PAFILL	12
M	36B	PAFI	Quantity of Financial Instrument	Quantity of Financial Instrument Partially Filled	:4!c//4!c/15d	13
M	90a	DEAL	Price	Deal Price	A or B	14
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	15
-----						
O	98a	TRAD	Date/Time	Trade Date/Time	A, B, C, or E	16
----->						
O	94a	TRAD	Place	Place of Trade	B or L	17
-----						
M	16S			End of Block	PAFILL	18
-----  End of Subsequence B1 Partial Fill Details						
----->						
M	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	19
-----						
M	16S			End of Block	RCAP	20
End of Sequence B Recap Details						
Mandatory Sequence C Order Details						
M	16R			Start of Block	ORDRDET	21
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	22
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	90a	4!c	Price	(see qualifier description)	A or B	23
-----						
-----> <b>Optional Repetitive Subsequence C1 Reference Price Information</b>						
M	16R			Start of Block	REFPRICE	24
M	90a	PRIC	Price	Reference Price	A or B	25
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	26
O	98a	PRIC	Date/Time	Price Quotation Date/Time	A or C	27
O	69a	PRIC	Period	Price Calculation Period	A, B, C, D, E, F, or J	28
O	94B	PRIC	Place	Source of Price	:4!c/[8c]/4!c/[30x]	29
M	16S			End of Block	REFPRICE	30
-----  <b>End of Subsequence C1 Reference Price Information</b>						
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	31
-----						
----->						
O	99A	4!c	Number Count	(see qualifier description)	:4!c//[N]3!n	32
-----						
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, or L	33
-----						
O	19A	SETT	Amount	Settlement Amount	:4!c//[N]3!a15d	34
----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	35
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c/[3!a	36
-----> <b>Mandatory Repetitive Subsequence C2 Confirmation Parties</b>						
M	16R			Start of Block	CONFPTY	37
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	38
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	39
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	40
O	20C	PROC	Reference	Processing Reference	:4!c//16x	41
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	42
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	43
-----						
M	16S			End of Block	CONFPTY	44
-----  End of Subsequence C2 Confirmation Parties						
M	36B	ADVI	Quantity of Financial Instrument	Quantity of Financial Instrument Advised	:4!c//4!c/15d	45
M	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	46
Optional Subsequence C3 Financial Instrument Attributes						
M	16R			Start of Block	FIA	47
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	48
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	49
-----						
----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	50
-----						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	51
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	52
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	53
-----						
----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	54
-----						
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	55
-----						
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	56
-----						
----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	57
-----						
----->						
O	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	58
-----						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	59
M	16S			End of Block	FIA	60
<b>End of Subsequence C3 Financial Instrument Attributes</b>						
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	61
-----						
O	70E	TPRO	Narrative	Trade Instruction Processing Narrative	:4!c//10*35x	62
M	16S			End of Block	ORDRDET	63
<b>End of Sequence C Order Details</b>						
<b>Optional Sequence D Settlement Details</b>						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	16R			Start of Block	SETDET	64
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	65
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	66
-----> Optional Repetitive Subsequence D1 Settlement Parties						
M	16R			Start of Block	SETPRTY	67
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	68
-----						
O	97a	SAFE	Account	Safekeeping Account	A or B	69
O	98a	PROC	Date/Time	Processing Date/Time	A or C	70
O	20C	PROC	Reference	Processing Reference	:4!c//16x	71
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or D	72
-----						
M	16S			End of Block	SETPRTY	73
-----  End of Subsequence D1 Settlement Parties						
-----> Optional Repetitive Subsequence D2 Cash Parties						
M	16R			Start of Block	CSHPRTY	74
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	75
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A or E	76
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	77
O	20C	PROC	Reference	Processing Reference	:4!c//16x	78
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	79
M	16S			End of Block	CSHPRTY	80
-----  End of Subsequence D2 Cash Parties						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>-----&gt; Optional Repetitive Subsequence D3 Amounts</b>						
M	16R			Start of Block	AMT	81
<b>-----&gt;</b>						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	82
<b>----- </b>						
<b>-----&gt;</b>						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	83
<b>----- </b>						
O	98a	VALU	Date/Time	Value Date/Time	A or C	84
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	85
M	16S			End of Block	AMT	86
<b>-----  End of Subsequence D3 Amounts</b>						
M	16S			End of Block	SETDET	87
<b>End of Sequence D Settlement Details</b>						
<b>-----&gt; Optional Repetitive Sequence E Other Parties</b>						
M	16R			Start of Block	OTHRPTY	88
<b>-----&gt;</b>						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	89
<b>----- </b>						
<b>-----&gt;</b>						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	90
<b>----- </b>						
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	91
O	20C	PROC	Reference	Processing Reference	:4!c//16x	92
M	16S			End of Block	OTHRPTY	93
<b>-----  End of Sequence E Other Parties</b>						
<b>Optional Sequence F Two Leg Transaction Details</b>						
M	16R			Start of Block	REPO	94
<b>-----&gt;</b>						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	95
<b>----- </b>						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	96
-----						
----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	97
-----						
----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	98
-----						
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	99
-----						
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	100
-----						
O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	101
M	16S			End of Block	REPO	102
<b>End of Sequence F Two Leg Transaction Details</b>						
M = Mandatory, O = Optional - Network Validated Rules may apply						

## MT 513 Network Validated Rules

- C1** If an Exchange Rate (field :92B::EXCH) is present, the corresponding Resulting Amount (field :19A::RESU) must be present in the same subsequence. If the Exchange Rate is not present, the Resulting Amount is not allowed (Error code(s): E62).

Subsequence D3 if field :92B::EXCH is ...	Subsequence D3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C2** If Settlement Amount (:19A::SETT) is present in sequence C, it must not be present in any occurrence of subsequence D3 (Error code(s): E73).

<b>Sequence C</b> <b>if field :19A::SETT is ...</b>	<b>Then for each occurrence of subsequence D3</b> <b>field :19A::SETT IS ...</b>
Present	Not allowed
Not present	Optional

- C3** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

<b>Sequence A</b> <b>if field :23G: is ...</b>	<b>Then subsequence A1 is ...</b>	<b>And field :20C::PREV is ...</b>
CANC	Mandatory (minimum one occurrence of A1 must be present)	Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1
NEWM	Optional	Not applicable

- C4** The following party fields for subsequences D1 and D2 cannot appear more than once in sequence D. The party fields for sequence E cannot appear more than once in a message (Error code(s): E84):

<b>Subsequence D1</b>	<b>Subsequence D2</b>	<b>Sequence E</b>
:95a::BUYR	:95a::ACCW	:95a::EXCH
:95a::DEAG	:95a::BENM	:95a::MEOR
:95a::DECU	:95a::PAYE	:95a::MERE
:95a::DEI1	:95a::DEBT	:95a::TRRE
:95a::DEI2	:95a::INTM	:95a::VEND
:95a::PSET		:95a::TRAG
:95a::REAG		
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C5** If a qualifier from the list Deliverers is present in a subsequence D1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): E86).

In other words, in sequence D, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence D1, then :95a::DEI1 must be present in another subsequence D1.
- If :95a::DEI1 is present in subsequence D1, then :95a::DECU must be present in another subsequence D1.



- If :95a::DECU is present in subsequence D1, then :95a::SELL must be present in another subsequence D1.
- If :95a::SELL is present in subsequence D1, then :95a::DEAG must be present in another subsequence D1.

If a qualifier from the list Receivers is present in a subsequence D1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence D, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence D1, then :95a::REI1 must be present in another subsequence D1.
- If :95a::REI1 is present in subsequence D1, then :95a::RECU must be present in another subsequence D1.
- If :95a::RECU is present in subsequence D1, then :95a::BUYR must be present in another subsequence D1.
- If :95a::BUYR is present in subsequence D1, then :95a::REAG must be present in another subsequence D1.

Deliverers		Receivers	
DEI2	Deliverer's Intermediary 2	REI2	Receiver's Intermediary 2
DEI1	Deliverer's Intermediary 1	REI1	Receiver's Intermediary 1
DECU	Deliverer's Custodian	RECU	Receiver's Custodian
SELL	Seller (Deliverer)	BUYR	Buyer (Receiver)
DEAG	Delivering Agent	REAG	Receiving Agent

- C6** In subsequence D1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same sequence. (Error code(s): E52).

Subsequence D1 if field :95a::PSET is ...	Subsequence D1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C7** If field :22F::DBNM//VEND is present in sequence D, then a vendor must be specified; that is one occurrence of subsequence E must contain field :95a::VEND (Error code(s): D71).

If sequence D is ...	And in sequence D if field :22F::DBNM//VEND is ... <sup>(1)</sup>	Then sequence E is ...	And in one occurrence of sequence E field :95a::VEND is ...
Present	Present	Mandatory that is sequence E must be present minimum once	Mandatory
	Not present	Optional	Optional
Not present	Not applicable	Optional	Optional

(1) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

- C8** In sequence E, if field :95a::EXCH Stock Exchange or :95a::TRRE Trade Regulator is present, then field :97a:: is not allowed in the same sequence (Error code(s): E63).

Sequence E if field :95a::EXCH or TRRE is ...	Sequence E then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C9** In each occurrence of subsequence B1, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence C, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence C, field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence C2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence D1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence D2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of sequence E, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

- C10** In each occurrence of sequence E, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

## MT 513 Usage Rules

- When an instruction is sent to a party other than the original Receiver, this original Receiver is identified in the other parties sequence as :95a::MERE (Recipient of the Message).

- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.
- When an ETC service provider transfers a message from one institution to another, and when the originator of the message is not already identified in the confirmation parties sequence or the settlement parties sequence, the originating party is identified in the other parties sequence as :95a::MEOR (Originator of Message).
- The MT 513 Advice of Execution may be sent either per partial execution or at the end of the execution day (along with an average price in the case of two or more partial fills executed during the day), but not both.
- In the case of partial executions, the message may include an optional repetitive partial fill sequence summarising previously executed partial trades related to the order to buy or sell to which the MT 513 Advice of Execution relates. An additional set of optional fields in the recap details sequence allows the executing party to indicate the total quantity ordered, the quantity previously executed and the remaining quantity on order.
- The Receiver of a request to cancel must advise the requesting party that the request has been accepted or denied in an MT 509 Trade Status Message.
- If a reference to the original order is available, the linkage sequence A1 must include this reference.

## MT 513 Field Specifications

### 1. Field 16R: Start of Block

#### FORMAT

Option R                      16c

#### PRESENCE

Mandatory in mandatory sequence A

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

GENL                      General Information

### 2. Field 20C: Reference: Sender's Message Reference

#### FORMAT

Option C                      :4!c//16x                      (Qualifier)(Reference)

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SEME	N		C	Sender's Message Reference

**DEFINITION**

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

### 3. Field 23G: Function of the Message

**FORMAT**

Option G	4!c[4!c]	(Function)(Subfunction)
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**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function must contain one of the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.

**CODES**

When present, Subfunction must contain one of the following codes (Error code(s): T85):

CODU	Copy Duplicate	Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is a copy to a party other than the account owner/account servicer, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

## USAGE RULES

To cancel a previously sent advice, Function is CANC. Reference in the linkage sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

## 4. Field 98a: Date/Time: Preparation Date/Time

### FORMAT

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)

### PRESENCE

Optional in mandatory sequence A

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, or E	Preparation Date/Time

### DEFINITION

This qualified generic field specifies:

PREP	Preparation Date/ Time	Date/time at which the message was prepared.
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

## USAGE RULES

This field is provided for information only and is not binding on the parties, unless it has been assigned by a third party system.

## 5. Field 22F: Indicator: Trade Transaction Type

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Mandatory in mandatory sequence A

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRTR	N		F	Trade Transaction Type

### DEFINITION

This qualified generic field specifies:

TRTR	Trade Transaction Type	Specifies the type of transaction of which the order is a component.
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### CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BASK	Basket Trade	Transaction is a single order to buy and sell several financial instruments for the purpose of simultaneous buying and selling. Baskets are often used for a set of 15 or more financial instruments and play a role in arbitrage activity.
BRKR	Broker to Broker Trade	Transaction is a trade from a broker to another broker.
FUND	Fund to Fund Trade	Transaction is a trade from an investment fund to another investment fund.
INDX	Index Trade	Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500.
LIST	List Trade	Transaction is a trade of a predetermined set of financial instruments.
PALL	Pre-Allocation	Transaction is a pre-allocation.

PROG	Program Trade	Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments.
TRAD	Trade	Transaction is a regular trade.

## 6. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in optional subsequence A1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

LINK Linkages

## 7. Field 13a: Number Identification: Linked Message

### FORMAT

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

### PRESENCE

Optional in optional subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A or B	Linked Message

### DEFINITION

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.
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**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

**8. Field 20C: Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Mandatory in optional subsequence A1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	RELA	N		C	Related Message Reference
	or	PREV	N	C3	C	Previous Message Reference
	or	MAST	N		C	Master Reference
	or	BASK	N		C	Basket Reference
	or	INDX	N		C	Index Reference
	or	LIST	N		C	List Reference
	or	PROG	N		C	Program Reference
	or	TRRF	N		C	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	ISSU	N		C	Issuer Reference

**DEFINITION**

This qualified generic field specifies:

BASK	Basket Reference	Reference identifying a basket trade.
COLR	Collateral Reference	Reference assigned to a collateral transaction linked to the settlement transaction.



COMM	Common Reference	Unique reference agreed upon by the two trade counterparties to identify the trade.
INDX	Index Reference	Reference identifying an index trade.
ISSU	Issuer Reference	Reference that an issuer attributes to a fund (funds industry).
LIST	List Reference	Reference identifying a list trade.
MAST	Master Reference	Unique and unambiguous identifier used to link a group of individual transactions together.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
PROG	Program Reference	Program reference which identifies a program trade.
RELA	Related Message Reference	Message reference of the linked message which was previously received.
TRRF	Deal Reference	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.

#### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

#### USAGE RULES

MAST, BASK, INDX, LIST, PROG, COMM and ISSU references must not appear more than once in the message.

## 9. Field 16S: End of Block

#### FORMAT

Option S                      16c

#### PRESENCE

Mandatory in optional subsequence A1

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

LINK                      Linkages

## 10. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in mandatory sequence A

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

GENL              General Information

## 11. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional sequence B

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

RCAP              Recap Details

## 12. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence B1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

PAFILL      Partial Fill Details

### 13. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument Partially Filled

**FORMAT**

Option B                      :4!c//4!c/15d                      (Qualifier)(Quantity Type Code)(Quantity)

**PRESENCE**

Mandatory in optional subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PAFI	N		B	Quantity of Financial Instrument Partially Filled

**DEFINITION**

This qualified generic field specifies:

PAFI	Quantity of Financial Instrument Partially Filled	Quantity of partial fills being advised at the end of the day or other agreed period.
------	---------------------------------------------------	---------------------------------------------------------------------------------------

**CODES**

Quantity Type Code must contain one of the following codes (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

**NETWORK VALIDATED RULES**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 14. Field 90a: Price: Deal Price

### FORMAT

Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price)  
 Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)

### PRESENCE

Mandatory in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAL	N		A or B	Deal Price

### DEFINITION

This qualified generic field specifies:

DEAL Deal Price Price of the traded financial instrument.

### CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

### CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 15. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		F	Type of Price Indicator
2	O	MPLE	N		F	Maximum Price Level Indicator

### DEFINITION

This qualified generic field specifies:

MPLE	Maximum Price Level Indicator	Allows an order to specify a maximum number of price levels to trade through.
PRIC	Type of Price Indicator	Specifies the type of transaction price.

### CODES

If Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.

COMB	Combined Expenses	Price is a combined expenses price (used in the UK market).
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

## CODES

If Qualifier is MPLE and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 (Error code(s): K22).

## 16. Field 98a: Date/Time: Trade Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	N		A, B, C, or E	Trade Date/Time

### DEFINITION

This qualified generic field specifies:

TRAD	Trade Date/Time	Date/time at which the trade was executed.
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## CODES

In option B, if Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI      Various      Partial trades have occurred over a period of two or more days.

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

## USAGE RULES

Trade Date/Time, when used with format 98C or 98E, must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 17. Field 94a: Place: Place of Trade

### FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

### PRESENCE

Optional in optional subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C9	B or L	Place of Trade

### DEFINITION

This qualified generic field specifies:

TRAD	Place of Trade	Place at which the order was traded.
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### CODES

In option B, if Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Trade was executed on a stock exchange.
OTCO	Over The Counter	Trade was executed over-the-counter (unregulated).
PRIM	Primary Market	Trade was executed on a primary market.

SECM	Secondary Market	Trade was executed on a secondary market.
VARI	Various	Trade was executed on various places.

**NETWORK VALIDATED RULES**

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

When Place Code is OTCO, Narrative, if present, must specify the system, for example , OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example , EXCH/XNYS for the New York Stock Exchange.

**18. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional subsequence B1

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

PAFILL Partial Fill Details

**19. Field 36B: Quantity of Financial Instrument****FORMAT**

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

**PRESENCE**

Mandatory in optional sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ORDR	N		B	Original Ordered Quantity



Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	M	PREX	N		B	Quantity Previously Executed
3	M	REMI	N		B	Quantity of Financial Instrument Remaining on Order
4	O	MAIN	N		B	Match Increment

## DEFINITION

This qualified generic field specifies:

MAIN	Match Increment	Minimum quantity that applies to every execution. The order may still fill against smaller orders, but the cumulative quantity of the execution must be in multiples of the Match Increment.
ORDR	Original Ordered Quantity	Quantity of financial instrument ordered.
PREX	Quantity Previously Executed	Quantity of financial instrument that has been previously executed.
REMI	Quantity of Financial Instrument Remaining on Order	Quantity of financial instrument that is remaining in order.

## CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

## NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 20. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in optional sequence B

### DEFINITION

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

RCAP      Recap Details

**21. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in mandatory sequence C

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

ORDRDET      Order Details

**22. Field 98a: Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

**PRESENCE**

Mandatory in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAD	N		A, B, C, or E	Trade Date/Time
2	O	SETT	N		A, B, or C	Settlement Date/Time
3	O	FORC	N		C	Date/Time in Force

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
4	O	NAVD	N		A or C	Net Asset Value Calculation Date/Time

## DEFINITION

This qualified generic field specifies:

FORC	Date/Time in Force	Date/time at which the order was received by the executing party.
NAVD	Net Asset Value Calculation Date/Time	Date/time at which the net asset value is calculated (funds industry).
SETT	Settlement Date/Time	Date/time at which the financial instruments are to be delivered or received.
TRAD	Trade Date/Time	Date/time at which the trade was executed.

## CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI	Various	Partial trades have occurred over a period of two or more days.
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## CODES

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

CASH	Cash	Settlement is to be completed Cash (TOD/T+0).
NEDA	Next Day	Settlement is to be completed on the next Day (TOM/T+1).
OTHR	Other	Other settlement date.
REGU	Regular	Regular is defined as the default settlement period for the particular security on the exchange of execution (for example, T+1 or T+2 depending on currency).
SEOP	Seller's Option	Settlement is to be completed at the seller's option.
TBAT	To Be Announced	Settlement is to be completed as a result of a 'to be announced' trade.
TPL2	T+2	Settlement is to be completed at T+2.
TPL3	T+3	Settlement is to be completed at T+3.
TPL4	T+4	Settlement is to be completed at T+4.
TPL5	T+5	Settlement is to be completed at T+5.
WDIS	When Distributed	Settlement is to be completed when the security is distributed.
WIDI	When Issued or Distributed	Settlement is to be completed when the security is issued or when distributed.
WISS	When Issued	Settlement is to be completed when the security is issued.

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

**USAGE RULES**

Trade Date/Time, when used with format 98C or 98E, must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**23. Field 90a: Price****FORMAT**

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Mandatory in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAL	N		A or B	Deal Price
2	O	MAUP	N		A or B	Marked Up Price
	or	MADW	N		A or B	Marked Down Price

**DEFINITION**

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
MADW	Marked Down Price	In case of an order to sell, the price the broker receives in the market minus the broker's commission.
MAUP	Marked Up Price	In case of an order to buy, the price that the broker paid on the market plus the broker's commission.

**CODES**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 24. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence C1

### DEFINITION

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

REFPRICE              Reference Price Information

**25. Field 90a: Price: Reference Price****FORMAT**

Option A              :4!c//4!c/[N]15d              (Qualifier)(Percentage Type Code)(Sign)(Price)

Option B              :4!c//4!c/3!a15d              (Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Mandatory in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PRIC	N		A or B	Reference Price

**DEFINITION**

This qualified generic field specifies:

PRIC              Reference Price              Price of reference of the concerned financial instrument represented either as an actual amount (option B) or as a percentage (option A).

**CODES**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

**CODES**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 26. Field 22F: Indicator: Type of Price Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in optional subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		F	Type of Price Indicator

### DEFINITION

This qualified generic field specifies:

PRIC	Type of Price Indicator	Specifies the type of transaction price.
------	-------------------------	------------------------------------------

### CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
COMB	Combined Expenses	Price is a combined expenses price (used in the UK market).
FAVG	Benchmark Weighted Average	Price is weighted average price of the benchmark prices at the time of each partial fill.
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
MAVG	All Markets Weighted Average	Price is weighted average price of all market executions during the completion of the order.
NDIS	Net to Client Disclosed	Price is net to the client disclosed (used in the UK market).
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
NOGR	Notional Gross	Price is notional gross (used in the UK market).
NUND	Net to Client Undisclosed	Price is net to the client undisclosed (used in the UK market).
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.
TRAD	Benchmark	Price is a benchmark price relating to the current partial fills (for example, last trade tick from market).

## 27. Field 98a: Date/Time: Price Quotation Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in optional subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		A or C	Price Quotation Date/Time



**DEFINITION**

This qualified generic field specifies:

PRIC	Price Quotation Date/Time	Date/time at which the price was evaluated.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**28. Field 69a: Period: Price Calculation Period****FORMAT**

Option A	:4!c//8!n/8!n	(Qualifier)(Date)(Date)
Option B	:4!c//8!n6!n/8!n6!n	(Qualifier)(Date)(Time)(Date)(Time)
Option C	:4!c//8!n/4!c	(Qualifier)(Date)(Date Code)
Option D	:4!c//8!n6!n/4!c	(Qualifier)(Date)(Time)(Date Code)
Option E	:4!c//4!c/8!n	(Qualifier)(Date Code)(Date)
Option F	:4!c//4!c/8!n6!n	(Qualifier)(Date Code)(Date)(Time)
Option J	:4!c//4!c	(Qualifier)(Date Code)

**PRESENCE**

Optional in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		A, B, C, D, E, F, or J	Price Calculation Period

**DEFINITION**

This qualified generic field specifies:

PRIC	Price Calculation Period	Period used to determine the average price of a security.
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**CODES**

In option C or D or E or F or J, Date Code must contain the following code (Error code(s): K69):

OPEN	Open-Dated	Date has not been established.
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## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 29. Field 94B: Place: Source of Price

### FORMAT

Option B :4!c/[8c]/4!c/[30x] (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

### PRESENCE

Optional in optional subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		B	Source of Price

### DEFINITION

This qualified generic field specifies:

PRIC      Source of Price      Source of price quotation.

### CODES

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

FUND	Fund	Source of price quotation is a fund (transfer agent, fund itself).
LMAR	Local Market	Source of price quotation is the market.
THEO	Theoretical	Source of price quotation is a theoretical value based on the market yield.
VEND	Vendor	Source of price quotation is an external vendor.

## NETWORK VALIDATED RULES

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### USAGE RULES

When Place Code is LMAR, Narrative must specify the Market Identifier Code (MIC).

## 30. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional subsequence C1

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

REFPRICE                      Reference Price Information

## 31. Field 92A: Rate

### FORMAT

Option A                      :4!c//[N]15d                      (Qualifier)(Sign)(Rate)

### PRESENCE

Optional in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CORA	N		A	Commission Rate Applied
2	O	COWA	N		A	Percentage Commission Waived

### DEFINITION

This qualified generic field specifies:

CORA	Commission Rate Applied	Commission rate applied after waiving.
COWA	Percentage Commission Waived	Percentage of the commission that is waived.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**32. Field 99A: Number Count****FORMAT**

Option A :4!c//[N]3!n (Qualifier)(Sign)(Number)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DAAC	N		A	Number of Days Accrued
2	O	GIUP	N		A	Give-Up Number of Days

**DEFINITION**

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
GIUP	Give-Up Number of Days	Number of days from the trade date that the trading party on the other side should divulge details of the transaction.

**NETWORK VALIDATED RULES**

If Number is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Number is negative.

### 33. Field 94a: Place

#### FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

#### PRESENCE

Optional in mandatory sequence C

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C9	B or L	Place of Trade
2	O	SAFE	R	C9	B, C, F, or L	Place of Safekeeping

#### DEFINITION

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded.

#### CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Place of trade was a stock exchange.
OTCO	Over The Counter	Place of trade was over the counter.
PRIM	Primary Market	Place of trade is the primary market.
SECM	Secondary Market	Place of trade is the secondary market.
VARI	Various	Various places of trade.

#### CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
------	-----------------------	----------------------------------------------------------------------------------------------------------------------------------------------------------------

## CODES

In option F, if Qualifier is SAFE, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## USAGE RULES

When Place Code is OTCO, Narrative, if present, must specify the system, for example, OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example, EXCH/XNYS for the New York Stock Exchange.

## 34. Field 19A: Amount: Settlement Amount

### FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

### PRESENCE

Optional in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N		A	Settlement Amount

**DEFINITION**

This qualified generic field specifies:

SETT            Settlement Amount    Total amount of money paid/to be paid or received in exchange for the securities.

**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

**35. Field 22a: Indicator****FORMAT**

Option F            :4!c/[8c]/4!c            (Qualifier)(Data Source Scheme)(Indicator)  
 Option H            :4!c//4!c            (Qualifier)(Indicator)

**PRESENCE**

Mandatory in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUSE	N		H	Buy/Sell Indicator
2	O	PRIC	N		F	Type of Price Indicator
3	O	PROC	N		F	Processing Indicator
4	O	RPOR	R		F	Reporting Indicator
5	O	PRIR	N		F	Priority Indicator
6	O	SETG	N		F	Settlement Instruction Generation Indicator
7	O	TTCO	R		F	Trade Transaction Condition Indicator
8	O	COST	N		F	Commission Type Indicator
9	O	TOOR	N		F	Type of Order Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
10	O	TILI	N		F	Time Limit Indicator
11	M	PAYM	N		H	Payment Indicator
12	O	CATB	N		F	Charges/Tax Basis Indicator
13	O	TRCN	R		F	Trade Regulatory Conditions Indicator
14	O	TRSE	N		F	Trading Session Indicator

## DEFINITION

This qualified generic field specifies:

BUSE	Buy/Sell Indicator	Specifies whether the transaction relates to the sale or purchase of financial instruments.
CATB	Charges/Tax Basis Indicator	Specifies the method used to calculate a charge/tax.
COST	Commission Type Indicator	Specifies the commission sharing type under which the order is to be executed.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the trade.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
SETG	Settlement Instruction Generation Indicator	Specifies whether a settlement instruction must be generated by an Electronic Trade Confirmation (ETC) service provider.
TILI	Time Limit Indicator	Specifies from/until when an order must be executed.
TOOR	Type of Order Indicator	Specifies the type of instruction to a broker/dealer to buy or sell a financial instrument.
TRCN	Trade Regulatory Conditions Indicator	Specifies the trade regulatory conditions, for example, in the US under SEC regulation 10.b.10.
TRSE	Trading Session Indicator	Specifies the trading phase at the stock exchange.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

## CODES

In option H, if Qualifier is BUSE, Indicator must contain one of the following codes (Error code(s): K22):



BUYI	Buy	Transaction is a purchase of financial instrument by the instructing party.
CROF	Cross From	Transaction is a cross from (Funds Industry).
CROT	Cross To	Transaction is a cross to (Funds Industry).
DIVR	Reinvestment of Dividend Order	Transaction is a reinvestment of dividend order (Funds Industry. Not to be used for corporate actions).
FPOO	FPO Order	Transaction is an FPO (Follow on Public Offer) bid or order.
IPOO	IPO Order	Transaction is an IPO (Initial Public Offering) bid or order.
IPPO	IPP Order	Transaction is an IPP (Institutional Placement Programme) bid or order.
REDM	Redemption	Transaction is a redemption of funds.
SELL	Sell	Transaction is a sale of financial instrument by the instructing party.
SUBS	Subscription	Transaction is a subscription to funds.
SWIF	Switch From	Transaction is a change of an investment from one sub-fund to another sub-fund.
SWIT	Switch To	Transaction is a change of an investment from one sub-fund to another sub-fund.

## CODES

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

## CODES

In option F, if Qualifier is PROC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLOP	Close Position	Trade is to close a position.
OPEP	Open Position	Trade is to open a position.

## CODES

In option F, if Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

DEFR	Deferred Report	The report is deferred, for example, because the order was executed in partial fills.
EXCH	Stock Exchange	Trade details are to be reported to a stock exchange. This stock exchange is identified in sequence E Other Parties.
TTRE	Regulatory	Trade details are to be reported to a regulatory organisation. This stock regulatory organisation is identified in sequence E Other Parties.

## CODES

In option F, if Qualifier is SETG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GENS	Instruction Generation by ETC Provider	Specifies if the ETC service provider is to generate a settlement instruction.
NOGE	Not Instruction Generation by ETC Provider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

## CODES

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BCBL	Board Lots	Trade is to be executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade is to be executed on bad names, not set for good names (UK specific).
BCFD	Form of Delivery	Not for foreign registration when unset (UK specific).
BCPD	Place of Delivery	In country of incorporation when unset (UK specific).
BCRO	Result of Option When Set	Result of option when set (UK specific).
BCRP	Result of Repo When Set	Result of repo when set (UK specific).
BLKO	Block Order	Trade is a block trade, allocation instructions will follow.
BTEX	Best Execution	Trade was executed at best execution.
BTMI	Bought Minus	Bought minus indicator.
CALL	Call	Trade executed following the exercise of a call option on the security.
CBNS	Cum Bonus	Trade is executed cum bonus.
CCPN	Cum Coupon	Trade is executed cum coupon.
CDIV	Cum Dividend	Trade is executed cum dividend.

CLBR	Closure Before Rollover	Trade executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
CLEN	Clean	Trade is to be executed clean, that is, does not pay government tax on the accrued interest on the bond, and consequently price is higher.
CRST	Cross Trade Allowed	Cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.
CRTS	Cum Rights	Trade is executed cum rights.
CWAR	Cum Warrants	Trade is executed cum warrants.
DIOR	Directed Order	Trade is executed with a specific trading party.
DIRT	Dirty	Trade is executed dirty, that is, pay government tax on the accrued interest of the bond.
DORD	Direct Order	Trade is executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party.
FORW	Forward Price	Trade is based on forward price. Price was calculated after the close of the dealing period.
FRAC	Fractional Parts Allowed	Fractional parts allowed.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
HIST	Historic Price	Trade is based on historic price.
MAPR	Market Price	The trade was executed at market price.
MONT	Monthly	Trade executed for month-end settlement (Deferred Settlement Service).
NBFR	New Trade Following Rollover	Trade executed for a new trade position on the next month following the rollover of a position (Deferred Settlement Service).
NCRS	No Cross Trade Allowed	No cross trade allowed.
NEGO	Negotiated Trade	A negotiated trade is a trade for which the price is not the one quoted but an <i>improved</i> one that is, negotiated price.
NMPR	Non-Market Price	The trade was executed outside of normal market conditions (for example, in the case of an iceberg order).
PETA	PreTrade Anonymity	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.
PUTT	Putt	Trade executed following the exercise of a put option on the security.
SETI	Sold Exempt	Trade is exempt from short-sale rules.
SPCU	Special Cum Dividend	Trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.

SPSI	Sold Plus	Sold plus indication.
SSTI	Sold Short	Sold short indication.
TEFR	Trade Executed Following Rollover	Trade executed this month following the rollover of positions.
TRFR	Trade Following Rollover	Trade executed on the next month following the rollover of positions.
XBNS	Ex Bonus	Trade is executed ex bonus.
XCPN	Ex Coupon	Trade is executed ex coupon.
XDIV	Ex Dividend	Trade is executed ex dividend.
XRTS	Ex Rights	Trade is executed ex rights.
XWAR	Ex Warrants	Trade is executed ex warrants.

#### CODES

In option F, if Qualifier is COST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLDI	Per Client Agreement	Commission is as per client agreement.
FLAT	Flat Fee	Commission is a flat fee.
PERN	Percentage of Principal in Basis Points	Commission is a percentage of principal.
PERU	Per Unit	Commission is per unit of financial instrument.
PWCD	Percentage Commission Waived as Cash Discount	Commission is a percentage commission waived as cash discount.
PWEU	Percentage Commission Waived as Additional Units	Commission is a percentage commission waived as additional units.
SOFT	Soft Dollar Commission Sharing	Commission is a soft dollar percentage commission.
STEP	Commission Sharing Type is for Step-out Trade	Commission is for a step-out trade.

#### CODES

In option F, if Qualifier is TOOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ALNO	All or None	A round-lot market or limit-price order which must be executed in its entirety or not at all; unlike 'fill or kill', these orders are not cancelled if not executed as soon as received.
BCSE	Buy Contra Short Exempt	Order to buy contra short exempt.
BCSH	Buy Contra Short	Order to buy contra short.
BMIN	Buy Minus	Order to buy at a price lower than the current market price. This is an order to buy a stated amount of a financial instrument provided that its price is not higher than the last sale if the last sale was a minus or zero minus tick, not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. The price limit indicates the highest price at which the order can be executed.
CARE	Carefully	Order that is not to be executed as a whole because it may disturb the price.
COMB	Combination Order	Order that is linked to another order to buy or sell and must be executed as a unit, both or none, or cancelled as a unit.
DISC	Discretionary	Order where the executing broker or investment manager decides on the quantity or price.
DNIN	Do Not Increase	Limit order to buy or stop order to sell or stop limit order that is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution.
DNRE	Do Not Reduce	Limit order to buy or stop order to sell, or stop-limit order to sell that is not to be reduced in price by the amount of an ordinary cash dividend. Applies only to ordinary stock dividends; should be reduced for other distributions.
ICEB	Iceberg Order	Type of limit order whose overall quantity is not transparent to the market. Rather, only a client-defined part of the order is shown to the market (the 'tip of the iceberg'). Upon execution of the first 'tip' (that is partial execution to the client while for the market it does not appear to be a 'partial') the system releases the next 'tip' of the same size to the market until the 'iceberg' has been melted down successfully. Different from a usual care order.
LIWI	Limit With	Order to be executed at a limit price, with a round-lot (or board-lot) sales; valid only for odd lot orders.
LIWO	Limit Without	Order to be executed at a limit price, without a round-lot (or board-lot) sales; valid only for odd lot orders.
LMTO	Limit Order	Order to buy at the indicated price limit or lower or an order to sell at the indicated limit price or higher.
MAKT	At Market	Order to buy or sell a specified amount of a financial instrument at the quoted market price or better.
MANH	Market Not Held	Order to buy or sell a specified amount of a financial instrument at the quoted market price or better with some discretion on the price limit.
MTLO	Market to Limit Order	Type of order that couples the high possibility of execution (Market Order) with a protection against unwanted price fluctuations (Limit Order).
MUTO	Market Until Touched	Order to buy or sell a specified amount of a financial instrument at the quoted market price or better with some discretion on the price limit.

NOHE	Not Held	Order that may be executed in partials or outside the hours of the exchange or other exchange rules.
ORLI	Order Lie	Order that is related to another order where the second order may be cancelled without cancelling the first. Normally, the sell order must be executed before the buy order.
SLOS	Stop Loss	Order to sell that sets the sell price below the market price.
SPLU	Sell Plus	Order to sell a stated amount provided that the price is not lower than the last sale price if the last sale was a plus or zero plus tick and not lower than the last sale minus the minimum fractional change in the financial instrument if the last sale was a minus or zero minus tick.
STLI	Stop Limit	Stop order to buy (sell) that becomes a limit order at the limit price when the financial instrument trades at or above (below) the stop price after the order is submitted.
STOP	Stop Order	Order to buy that becomes a market order when the financial instrument trades at or above the stop price after the order is submitted or an order to sell which becomes a market order when the financial instrument trades at or below the stop price.
SSEX	Sell Short Exempt	Order to sell short which is exempt from short-sale rules.
SSHO	Sell Short	Order to sell a financial instrument that the seller does not own; a sale effected by delivering a financial instrument borrowed by or for the account of the seller.

## CODES

In option F, if Qualifier is TILI and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLOS	At the Closing	Order to be executed at or around the closing price.
FAKI	Fill and Kill	Order to be executed as much as possible. Non-executed parts of a FAK are deleted.
FIKI	Fill or Kill	Market or limit order that is to be executed in its entirety as soon as it is submitted; if not so executed, the order is to be cancelled.
GDAY	Good for the Day	Order that, if not executed, expires at the end of the trading day on which the order is entered.
GTCA	Good until Cancelled	Order that remains in effect until it is either executed or cancelled.
GTMO	Good for the Month	Order that, if not executed, expires at the end of the month on which the order is entered.
GTXO	Good till Crossed	Order that remains in effect until crossed.
IOCA	Immediate or Cancel	Market or limit order to be executed in whole or in part as soon as it is submitted; any portion not so executed is to be cancelled.
OPEN	At the Opening	Market or limit order to be executed at the opening of the stock exchange or not at all; all or part of any order not executed at the opening is treated as cancelled.

## CODES

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

APMT	Against Payment	Against payment.
FREE	Free	Free.

## CODES

In option F, if Qualifier is CATB and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FLAT	Charges/Tax Basis Flat or Absolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	Charges/Tax Basis per Unit	Charge/tax basis is per unit of financial instrument.

## CODES

In option F, if Qualifier is TRCN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

## CODES

In option F, if Qualifier is TRSE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AUCT	Auctions	Orders that are traded in regularly occurring auctions: orders are accumulated and executed on the basis of defined algorithms.
CONT	Continuous	Orders that are executed directly against each other as they hit the marketplace.

## CODES

If Qualifier is PRIR and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 where 0001 refers to the highest priority (Error code(s): K22).

## USAGE RULES

Qualifier TOOR codes BCSE, BCSH and BMIN are only to be used for orders to buy.

Qualifier TOOR codes SLOS, SPLU, SSEX and SSHO are only to be used for orders to sell.

## 36. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

### DEFINITION

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 37. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in mandatory subsequence C2

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPTY	Confirmation Parties
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## 38. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in mandatory subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	INVE	N		P, Q, or R	Investor
	or	BUYR	N		P, Q, or R	Buyer
	or	CLBR	N		P, Q, or R	Clearing Broker
	or	SELL	N		P, Q, or R	Seller
	or	STBR	N		P, Q, or R	Step-In Broker
	or	INBR	N		P, Q, or R	Introducing Broker
	or	BRCR	N		P, Q, or R	Broker of Credit
	or	ETC1	N		P, Q, or R	ETC Service Provider 1
	or	ETC2	N		P, Q, or R	ETC Service Provider 2
	or	AFFM	N		P, Q, or R	Affirming Party
	or	RQBR	N		P, Q, or R	Requested Broker
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

AFFM	Affirming Party	Party that affirms the details of a previously confirmed transaction.
ALTE	Alternate Identification	Alternate identification for a party.
BRCR	Broker of Credit	Party that receives the trade credit.
BUYR	Buyer	Party that receives the financial instrument.
CLBR	Clearing Broker	Party that settles the trade on behalf of the executing broker.
ETC1	ETC Service Provider 1	Party acting as the Electronic Trade Confirmation (ETC) service provider 1.
ETC2	ETC Service Provider 2	Party acting as the Electronic Trade Confirmation (ETC) service provider 2.
INBR	Introducing Broker	Party that has the closest association with the investor.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
RQBR	Requested Broker	In a directed order (:22F::TTCO//DIOR), broker with which the Receiver of the message is requested to execute the order.
SELL	Seller	Party that delivers the financial instrument.
STBR	Step-In Broker	Party to whom the investor directs the credit for executing the trade.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must contain a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 39. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in mandatory subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account
2	O	CASH	N		A or E	Cash Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account in which financial instruments are maintained.

## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

**40. Field 98a: Date/Time: Processing Date/Time**

## FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

## PRESENCE

Optional in mandatory subsequence C2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

## DEFINITION

This qualified generic field specifies:

PROC	Processing Date/Time	Date/time at which the instruction was processed by the specified party.
------	----------------------	--------------------------------------------------------------------------

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 41. Field 20C: Reference: Processing Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Optional in mandatory subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

### DEFINITION

This qualified generic field specifies:

PROC      Processing      Reference meaningful to the party identified.  
             Reference

### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

## 42. Field 70a: Narrative

### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in mandatory subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative
2	O	DECL	N		E	Declaration Details Narrative

**DEFINITION**

This qualified generic field specifies:

DECL	Declaration Details Narrative	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**43. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in mandatory subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRCA	R		F	Party Capacity Indicator
2	O	INCA	N		F	Investor Capacity Indicator

**DEFINITION**

This qualified generic field specifies:

INCA	Investor Capacity Indicator	Role of the investor in the transaction.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

**CODES**

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Trading as Agent	Party is trading on behalf of his client.
------	------------------	-------------------------------------------

BAGN	Acting as Agent for Customer and Other Person	Party is acting as an agent for both customer and another person.
CAGN	Crossing as Agent	Party is crossing on behalf of his client.
CPRN	Crossing as Principal	Party is crossing for his own account.
INFI	Investment Firm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	Market Maker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
MLTF	Multi-Lateral Trading Facility	Multilateral trading facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OAGN	Acting as Agent for Person Other than Customer	Party is acting as an agent for a person other than a customer.
PRAG	Acting as Agent for Some Executions and Principal	Party is acting as an agent for some executions and principal for others.
PRIN	Trading as Principal	Party is trading for his own account.
RISP	Acting as Riskless Principal	Party is trading as a riskless principal, that is, the order to buy (sell) has been simultaneously offset by an order to sell (buy) with another party.
RMKT	Regulated Market	A regulated market is a market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	Systematic Internaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.
TAGT	Transfer Agent	The party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

## CODES

If Qualifier is INCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ELIG	Eligible Counterparty	MiFID classification of counterparty. Eligible customers are the most sophisticated level of investor, able to opt out of some of the protections afforded by conduct of business rules defined under MiFID.
PROF	Professional Client	MiFID classification of counterparty. Professional customers are, for example, investment firms, credit institutions, insurance companies.
RETL	Retail Client	MiFID classification of counterparty. Retail customers are the least sophisticated level of investor.

#### USAGE RULES

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.

### 44. Field 16S: End of Block

#### FORMAT

Option S 16c

#### PRESENCE

Mandatory in mandatory subsequence C2

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

CONFPTY Confirmation Parties

### 45. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument Advised

#### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

#### PRESENCE

Mandatory in mandatory sequence C

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ADVI	N		B	Quantity of Financial Instrument Advised



**DEFINITION**

This qualified generic field specifies:

ADVI	Quantity of Financial Instrument Advised	Quantity of financial instrument that is being advised following the execution of a trade order.
------	------------------------------------------	--------------------------------------------------------------------------------------------------

**CODES**

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

**NETWORK VALIDATED RULES**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**46. Field 35B: Identification of the Financial Instrument****FORMAT**

Option B	[ISIN!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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**PRESENCE**

Mandatory in mandatory sequence C

**DEFINITION**

This field identifies the financial instrument.

**NETWORK VALIDATED RULES**

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

**USAGE RULES**

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[2!a/]	The ISO two-digit country code, followed by the national scheme number.
[TS/]	Followed by the ticker symbol.
[XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 47. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence C3

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

FIA                      Financial Instrument Attributes

## 48. Field 94B: Place: Place of Listing

### FORMAT

Option B                      :4!c/[8c]/4!c/30x]                      (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

### PRESENCE

Optional in optional subsequence C3

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

**DEFINITION**

This qualified generic field specifies:

PLIS            Place of Listing            Place where the referenced financial instrument is listed.

**CODES**

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH            Stock Exchange            Place of listing is a stock exchange.

OTCO            Over The Counter            Place of listing is over the counter.

**NETWORK VALIDATED RULES**

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Place of Listing is to be identified by its Market Identifier Code (MIC).

**49. Field 22F: Indicator****FORMAT**

Option F            :4!c/[8c]/4!c            (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

**DEFINITION**

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.

A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

## CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

**CODES**

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

**CODES**

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

**50. Field 12a: Type of Financial Instrument****FORMAT**

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c//6!c	(Qualifier)(CFI Code)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

**DEFINITION**

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

**CODES**

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

**CODES**

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

**USAGE RULES**

When option C is used, CFI Code must be a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT, and Instrument Code or Description must contain a valid ISITC security type code.

**51. Field 11A: Currency: Currency of Denomination****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination



**DEFINITION**

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.
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**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

**52. Field 98A: Date/Time****FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	CONV	N		A	Conversion Date
8	O	PUTT	N		A	Put Date
9	O	DDTE	N		A	Dated Date
10	O	FCOU	N		A	First Coupon Date
11	O	NWFC	N		A	Next Factor Date

**DEFINITION**

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
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CONV	Conversion Date	Deadline by which a convertible security must be converted, according to the terms of the issue.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or on which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
NWFC	Next Factor Date	Date on which the current factor will be changed to the next factor.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

#### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

### 53. Field 92A: Rate

#### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

#### PRESENCE

Optional in optional subsequence C3

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
7	O	YTMR	N		A	Yield To Maturity Rate

**DEFINITION**

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**54. Field 13a: Number Identification****FORMAT**

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number
3	O	LOTS	N		B	Lot Number
4	O	VERN	N		A or B	Version Number

**DEFINITION**

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
LOTS	Lot Number	Number identifying a lot constituting the financial instrument.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.
VERN	Version Number	Version number of the option contract or tranche of the related financial instrument.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**55. Field 17B: Flag****FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CONV	N		B	Convertible Flag
2	O	FRNF	N		B	Floating Rate Note Flag
3	O	COVE	N		B	Covered Flag
4	O	CALL	N		B	Callable Flag

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
5	O	PUTT	N		B	Putable Flag
6	O	WRTS	N		B	Warrants Attached on Delivery Flag
7	O	ODDC	N		B	Odd Coupon Flag

**DEFINITION**

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
CONV	Convertible Flag	Indicates whether the financial instrument is convertible into another type of financial instrument.
COVE	Covered Flag	Indicates whether the underlying financial instrument of an option is owned by the writer of the option.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
ODDC	Odd Coupon Flag	Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.
PUTT	Putable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.
WRTS	Warrants Attached on Delivery Flag	Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

**56. Field 90a: Price****FORMAT**

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

## DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	<ol style="list-style-type: none"> <li>1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).</li> <li>2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).</li> <li>3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).</li> </ol>
INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 57. Field 36B: Quantity of Financial Instrument

### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

### PRESENCE

Optional in optional subsequence C3

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size
3	O	ORGV	N		B	Original Face Amount

### DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
ORGV	Original Face Amount	Original par or nominal value of a financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

### CODES

If Qualifier is MINO or Qualifier is SIZE, Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

#### CODES

If Qualifier is ORGV, Quantity Type Code must contain the following code (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
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#### NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 58. Field 35B: Identification of the Financial Instrument

#### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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#### PRESENCE

Optional in optional subsequence C3

#### DEFINITION

This field identifies the underlying financial instrument.

#### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

#### USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):



[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 59. Field 70E: Narrative: Financial Instrument Attribute Narrative

### FORMAT

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in optional subsequence C3

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

### DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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### USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 60. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in optional subsequence C3

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

FIA            Financial Instrument Attributes

**61. Field 13B: Number Identification: Certificate Number****FORMAT**

Option B                    :4!c/[8c]/30x                    (Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CERT	R		B	Certificate Number

**DEFINITION**

This qualified generic field specifies:

CERT            Certificate Number    Unique and unambiguous number of a financial instrument certificate or other document of title.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Data Source Scheme must not be used when Number is ISO 8532, Securities - Format for transmission of certificate numbers.

**62. Field 70E: Narrative: Trade Instruction Processing Narrative****FORMAT**

Option E                    :4!c//10\*35x                    (Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TPRO	N		E	Trade Instruction Processing Narrative

**DEFINITION**

This qualified generic field specifies:

TPRO	Trade Instruction Processing Narrative	Provides additional details of the trade process not included within structured fields of this message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**63. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in mandatory sequence C

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

ORDRDET	Order Details
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**64. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional sequence D

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

SETDET      Settlement Details

**65. Field 22F: Indicator****FORMAT**

Option F                      :4!c/[8c]/4!c                      (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Mandatory in optional sequence D

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETR	N		F	Type of Settlement Transaction Indicator
2	O	STCO	R		F	Settlement Transaction Condition Indicator
3	O	STAM	N		F	Stamp Duty Indicator
4	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
5	O	REGT	N		F	Registration Indicator
6	O	BENE	N		F	Beneficial Ownership Indicator
7	O	CASY	N		F	Cash Settlement System Indicator
8	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
9	O	REST	N		F	Restrictions Indicator
10	O	LEOG	N		F	Letter of Guarantee Indicator
11	O	SETS	N		F	Settlement System/Method Indicator
12	O	REPT	N		F	Repurchase Type Indicator

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**DEFINITION**

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
DBNM	Settlement Standing Instruction Database Indicator	Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
LEOG	Letter of Guarantee Indicator	Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Specifies the regulatory restrictions applicable to a financial instrument.
RTGS	Securities Real-Time Gross Settlement Indicator	Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.
SETR	Type of Settlement Transaction Indicator	Specifies underlying information regarding the type of settlement transaction.
SETS	Settlement System/ Method Indicator	Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.
STAM	Stamp Duty Indicator	Specifies the stamp duty type or exemption reason applicable to the settlement instruction.
STCO	Settlement Transaction Condition Indicator	Specifies the conditions under which the order/trade is to be settled.

**CODES**

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BSBK	Buy Sell Back	Relates to a buy sell back transaction.
COLI	Collateral In	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	Collateral Out	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DR Conversion	Relates to a depository receipt conversion.

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ETFT	Exchange Traded Funds	Relates to an exchange traded fund (ETF) creation or redemption.
FCTA	Factor Update	Relates to a factor update.
INSP	In Spec/Share Exchange	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	Mark-Down	Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	Mark-Up	Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	Non Syndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	External Account Transfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	Internal Account Transfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	Pair-Off	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	Portfolio Move	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified sub-accounts.
REDM	Redemption (Funds)	Relates to a redemption of Funds (Funds Industry ONLY).
RELE	DR Release/ Cancellation	Relates to a release (into/from local) of Depository Receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	Return of Delivery Without Matching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
RVPO	Reverse Repo	Relates to a reverse repurchase agreement transaction.
SBBK	Sell Buy Back	Relates to a sell buy back transaction.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.

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SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
SYND	Syndicated	Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager.
TBAC	TBA Closing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	Triparty Repo	Relates to a triparty repurchase agreement.
TRVO	Triparty Reverse Repo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

## CODES

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	Delivery Without Matching	Matching receipt instruction not required (only for concerned ICSD and CSD).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
IAAB	Instruct Account Balance	Indicates whether the available balance in the cash account is to be utilised for the transaction.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement Allowed	Partial settlement is allowed.
PHYS	Physical	Securities are to be physically settled.
RESI	CSD Payment Only	Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.

UNEX	Unexposed	Delivery cannot be performed until money is received.
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#### CODES

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NRTG	Non-RTGS	Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored.
YRTG	RTGS	Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored.

#### CODES

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NREG	Street Name	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Register	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

#### CODES

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NBEN	NCBO	No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored.
YBEN	CBO	Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored.

#### CODES

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BOKW	Bank of Korea Wire	Settle money through Bank of Korea Wire.
CHEC	Cheque	Settle money through cheque.
GBSC	UK Domestic	Settle money through UK domestic.
GROS	Gross Settlement System	Settle money through gross settlement system.



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NETS	Net Settlement System	Settle money through net settlement system.
USCH	CHIPS (US)	Settle money through CHIPS (US).
USFW	Fedwire (US)	Settle money through Fedwire (US).

## CODES

If Qualifier is DBNM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BRKR	Broker	Settlement standing instruction database to be used is the broker's database.
INTE	Internal	Settlement standing instruction database to be used is the receiver's internal database.
VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.

## CODES

If Qualifier is REST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

144A	Pursuant to 144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	Not Subject to Restrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Subject to Restrictions (not pursuant to 144A)	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

## CODES

If Qualifier is LEOG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NLEG	Letter of Guarantee Not Accepted	Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.
YLEG	Letter of Guarantee Accepted	Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.

## CODES

If Qualifier is SETS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NSET	Default Settlement System/Method	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternate Settlement System/Method	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

## CODES

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CADJ	Swap/Substitution	Relates to a repo collateral substitution.
CALL	Repo Call	Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral.
PAIR	Pair-Off	Relates to a repo that is part of a pair-off.
RATE	Repo Rate	Relates to a change in the repo rate.
ROLP	Repo Contract Rollover	Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral.
TOPU	Top-Up	Relates to a cover of securities position due to deficit of collateral following mark to market valuation.
WTHD	Withdrawal	Relates to a return of securities position due to excess of collateral following mark to market valuation.

## CODES

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or exemption reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

## USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, DBNM, LEOG, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

When the code YREG in the registration indicator is present, additional registration details must be specified in the registration details narrative in the Settlement Parties sequence unless already available at the account servicer via standing instruction/SLA.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

## 66. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in optional sequence D

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

### DEFINITION

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 67. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in optional subsequence D1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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## 68. Field 95a: Party

### FORMAT

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in optional subsequence D1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SELL	N	C4, C5	P, Q, or R	Seller (Deliverer)
	or	DECU	N	C4, C5	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C4, C5	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C4, C5	P, Q, or R	Deliverer's Intermediary 2
	or	DEAG	N	C4, C5	P, Q, or R	Delivering Agent
	or	PSET	N	C4	C, P, or Q	Place of Settlement
	or	REAG	N	C4, C5	P, Q, or R	Receiving Agent
	or	REI1	N	C4, C5	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C4, C5	P, Q, or R	Receiver's Intermediary 2
	or	RECU	N	C4, C5	P, Q, or R	Receiver's Custodian
	or	BUYR	N	C4, C5	P, Q, or R	Buyer (Receiver)
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BUYR	Buyer (Receiver)	Party that receives the financial instrument.
DEAG	Delivering Agent	Delivering party that interacts with the place of settlement.
DECU	Deliverer's Custodian	Party that interacts with the delivering agent unless intermediaries exist.
DEI1	Deliverer's Intermediary 1	Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent.
DEI2	Deliverer's Intermediary 2	When present, party that interacts with the delivering agent.
PSET	Place of Settlement	Place of settlement.
REAG	Receiving Agent	Receiving party that interacts with the place of settlement.
RECU	Receiver's Custodian	Party that interacts with the receiving agent unless intermediaries exist.
REI1	Receiver's Intermediary 1	Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent.
REI2	Receiver's Intermediary 2	When present, party that interacts with the receiving agent.
SELL	Seller (Deliverer)	Party that delivers the financial instrument.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

**NETWORK VALIDATED RULES**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**USAGE RULES**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the *Category 5 Securities Markets Message Usage Guidelines*.

**69. Field 97a: Account: Safekeeping Account****FORMAT**

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

**PRESENCE**

Conditional (see rule C6) in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account

**DEFINITION**

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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**CODES**

In option B, if Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**70. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**71. Field 20C: Reference: Processing Reference****FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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**PRESENCE**

Optional in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**72. Field 70a: Narrative****FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)

**PRESENCE**

Optional in optional subsequence D1



**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	REGI	N		D	Registration Details Narrative
2	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
REGI	Registration Details Narrative	Provides information required for the registration.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**73. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional subsequence D1

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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**74. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional subsequence D2

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY              Cash Parties

**75. Field 95a: Party****FORMAT**

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

**PRESENCE**

Mandatory in optional subsequence D2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACCW	N	C4	P, Q, or R	Account With Institution
	or	BENM	N	C4	P, Q, or R	Beneficiary of Money
	or	DEBT	N	C4	P, Q, or R	Debtor
	or	INTM	N	C4	P, Q, or R	Intermediary
	or	PAYE	N	C4	P, Q, or R	Paying Institution
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ACCW	Account With Institution	Financial institution that services the cash account of the beneficiary customer, if other than the Receiver.
ALTE	Alternate Identification	Alternate identification for a party.
BENM	Beneficiary of Money	Ultimate party to be credited with the money.
DEBT	Debtor	Paying agent ordering customer or debtor.
INTM	Intermediary	Financial institution through which the transaction must pass to reach the account with institution.
PAYE	Paying Institution	Party from whose account the payment needs to be done, if different from the Sender's account.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including connected BICs, non-connected BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive

slashes '/'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 76. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in optional subsequence D2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A or E	Cash Account
2	O	CHAR	N		A or E	Charges Account
3	O	COMM	N		A or E	Commission Account
4	O	TAXE	N		A or E	Tax Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

## 77. Field 98a: Date/Time: Processing Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in optional subsequence D2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

### DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 78. Field 20C: Reference: Processing Reference

### FORMAT

Option C	:4!c//16x	(Qualifier)(Reference)
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### PRESENCE

Optional in optional subsequence D2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

### DEFINITION

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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## NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### 79. Field 70C: Narrative: Party Narrative

## FORMAT

Option C	:4!c//4*35x	(Qualifier)(Narrative)
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PRESENCE

Optional in optional subsequence D2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

## DEFINITION

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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## USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 80. Field 16S: End of Block

## FORMAT

Option S 16c

**PRESENCE**

Mandatory in optional subsequence D2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY              Cash Parties

**81. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional subsequence D3

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT                      Amounts

**82. Field 17B: Flag****FORMAT**

Option B                      :4!c//1!a                      (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence D3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACRU	N		B	Accrued Interest Flag

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	STAM	N		B	Stamp Duty Flag
3	O	EXEC	N		B	Brokerage Amount Flag

**DEFINITION**

This qualified generic field specifies:

ACRU	Accrued Interest Flag	Indicates whether the net proceeds include interest accrued on the financial instrument.
EXEC	Brokerage Amount Flag	Indicates whether the net proceeds include brokerage fees for the transaction.
STAM	Stamp Duty Flag	Indicates whether the net proceeds include stamp duty for the transaction.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

**USAGE RULES**

Flag is only to be used in a sequence D3 with settlement amount field 19A::SETT//[N]3!a15d as it indicates whether the concerned settlement amount includes the accrued interest and/or the stamp duty amount.

**83. Field 19A: Amount****FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Mandatory in optional subsequence D3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N		A	Accrued Interest Amount
	or	EXEC	N		A	Executing Broker's Commission
	or	CHAR	N		A	Charges/Fees



Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	LOCO	N		A	Local Broker's Commission
	or	COUN	N		A	Country, National, Federal Tax
	or	DEAL	N		A	Trade Amount
	or	ISDI	N		A	Issue Discount/Allowance
	or	LEVY	N		A	Payment Levy Tax
	or	LOCL	N		A	Local Tax
	or	MACO	N		A	Matching/Confirmation Fee
	or	MARG	N		A	Margin Amount
	or	REGF	N		A	Regulatory Fees
	or	SETT	N	C2	A	Settlement Amount
	or	SHIP	N		A	Shipping Amount
	or	SPCN	N		A	Special Concessions
	or	STAM	N		A	Stamp Duty
	or	STEX	N		A	Stock Exchange Tax
	or	TRAN	N		A	Transfer Tax
	or	TRAX	N		A	Transaction Tax
	or	VATA	N		A	Value-Added Tax
	or	WITH	N		A	Withholding Tax
	or	OTHR	N		A	Other Amount
-	or	<a href="#">RSCH</a>	<a href="#">N</a>	-	<a href="#">A</a>	<a href="#">Research Fee</a>
2	O	RESU	N	C1	A	Resulting Amount
3	O	OCMT	N		A	Original Currency Amount

## DEFINITION

This field specifies an amount of money. This field is part of a sequence which identifies cash amounts such as taxes and charges as well as amounts needed for accounting purposes, for example, original face value traded, broker commission, etc.

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
CHAR	Charges/Fees	Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.
COUN	Country, National, Federal Tax	Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.
DEAL	Trade Amount	Principal amount of a trade (price multiplied by quantity).

EXEC	Executing Broker's Commission	Amount of money paid to an executing broker as a commission.
ISDI	Issue Discount/ Allowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	Payment Levy Tax	Amount of payment levy tax.
LOCL	Local Tax	Amount of tax charged by the jurisdiction in which the financial instrument settles.
LOCO	Local Broker's Commission	Amount of commission paid to a local broker.
MACO	Matching/ Confirmation Fee	Amount of money charged for matching and/or confirmation.
MARG	Margin Amount	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
OTHR	Other Amount	Amount of money that cannot be categorised.
REGF	Regulatory Fees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
RESU	Resulting Amount	Amount of money that results from a foreign exchange conversion.
<a href="#">RSCH</a>	<a href="#">Research Fee</a>	<a href="#">Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research.</a>
SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.
SHIP	Shipping Amount	All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.
SPCN	Special Concessions	Amount of drawdown or other reduction from or in addition to the deal price.
STAM	Stamp Duty	Amount of stamp duty.
STEX	Stock Exchange Tax	Amount of stock exchange tax.
TRAN	Transfer Tax	Amount of tax levied on a transfer of ownership of financial instrument.
TRAX	Transaction Tax	Amount of transaction tax.
VATA	Value-Added Tax	Amount of value added tax.
WITH	Withholding Tax	Amount of money that will be withheld by a tax authority.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 84. Field 98a: Date/Time: Value Date/Time

### FORMAT

Option A :4!c//8!n (Qualifier)(Date)  
 Option C :4!c//8!n6!n (Qualifier)(Date)(Time)

### PRESENCE

Optional in optional subsequence D3

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N		A or C	Value Date/Time

### DEFINITION

This qualified generic field specifies:

VALU	Value Date/Time	Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 85. Field 92B: Rate: Exchange Rate

### FORMAT

Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate)

### PRESENCE

Optional in optional subsequence D3

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXCH	N		B	Exchange Rate

**DEFINITION**

This qualified generic field specifies:

EXCH      Exchange Rate      Exchange rate between the amount and the resulting amount.

**NETWORK VALIDATED RULES**

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**USAGE RULES**

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code).

**86. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional subsequence D3

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT              Amounts

**87. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional sequence D

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

SETDET      Settlement Details

**88. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional sequence E

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

OTHRPRTY      Other Parties

**89. Field 95a: Party****FORMAT**

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

**PRESENCE**

Mandatory in optional sequence E

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	EXCH	N	C4	P, Q, or R	Stock Exchange
	or	MEOR	N	C4, C10	P, Q, or R	Originator of Message
	or	MERE	N	C4, C10	P, Q, or R	Recipient of Message
	or	TRRE	N	C4	P, Q, or R	Trade Regulator
	or	VEND	N	C4, C7	P, Q, or R	Vendor
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
EXCH	Stock Exchange	Party that identifies the stock exchange.
MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.
TRAG	Triparty Agent	Party that handles tri-party transactions.
TRRE	Trade Regulator	Party that identifies the trade regulator.
VEND	Vendor	Vendor of the Settlement Standing Instruction database requested to be consulted through sequence D field 22F::DBNM/VEND.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.

CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 90. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Conditional (see rule C8) in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C8	A or B	Safekeeping Account
2	O	CASH	N	C8	A or E	Cash Account

**DEFINITION**

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

**CODES**

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**91. Field 70C: Narrative: Party Narrative****FORMAT**

Option C :4!c//4\*35x (Qualifier)(Narrative)

**PRESENCE**

Optional in optional sequence E



**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**92. Field 20C: Reference: Processing Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

## 93. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional sequence E

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

OTHRPRTY              Other Parties

## 94. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional sequence F

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

REPO                      Two Leg Transaction Details

## 95. Field 98a: Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

**DEFINITION**

This qualified generic field specifies:

RERA	Rate Change Date/Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

**CODES**

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
------	------------	-------------------------------------

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**96. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
4	O	LEGA	N		F	Legal Framework Indicator

## DEFINITION

This qualified generic field specifies:

LEGA	Legal Framework Indicator	Legal framework of the transaction.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

## CODES

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).

A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.

A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

## CODES

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
------	----------------	------------------------------------------------------------------------------------------

## 97. Field 20C: Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Optional in optional sequence F

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Reference
2	O	REPO	N		C	Transaction Reference

### DEFINITION

This qualified generic field specifies:

REPO	Transaction Reference	Reference common to all the collateral pieces (one or many).
SECO	Second Leg Reference	Reference of the second leg of the transaction.

### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

## 98. Field 92a: Rate

### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)  
Option C :4!c/[8c]/24x (Qualifier)(Data Source Scheme)(Rate Name)

### PRESENCE

Optional in optional sequence F

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VASU	N		C	Variable Rate Support

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	REPO	N		A	Repurchase Rate
3	O	RSPR	N		A	Spread Rate
4	O	PRIC	N		A or C	Pricing Rate
5	O	SLMG	N		A	Stock Loan Margin
6	O	SHAI	N		A	Securities Haircut

## DEFINITION

This qualified generic field specifies:

PRIC	Pricing Rate	Interest rate to be paid on the transaction amount, as agreed between the counterparties.
REPO	Repurchase Rate	Repurchase rate used to calculate the repurchase amount.
RSPR	Spread Rate	Margin over or under an index that determines the repurchase rate.
SHAI	Securities Haircut	Haircut or valuation factor on the security expressed as a percentage.
SLMG	Stock Loan Margin	Percentage mark-up on a loan consideration used to reflect the lender's risk.
VASU	Variable Rate Support	Index or support rate used together with the spread to calculate the repurchase rate.

## NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

## 99. Field 99B: Number Count

### FORMAT

Option B                      :4!c/3!n                      (Qualifier)(Number)



**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CADE	N		B	Transaction Call Delay
2	O	TOCO	N		B	Total Number of Collateral Instructions

**DEFINITION**

This qualified generic field specifies:

CADE	Transaction Call Delay	Minimum number of days' notice a counterparty needs for terminating the transaction.
TOCO	Total Number of Collateral Instructions	Total number of collateral instructions involved in the transaction.

**100. Field 19A: Amount****FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FORF	N		A	Forfeit Amount
2	O	TRTE	N		A	Termination Transaction Amount
3	O	REPP	N		A	Premium Amount
4	O	ACRU	N		A	Accrued Interest Amount
5	O	DEAL	N		A	Deal Amount
6	O	TAPC	N		A	Termination Amount per Piece of Collateral

**DEFINITION**

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between two periods (for second leg).
DEAL	Deal Amount	Principal amount of a trade (for second leg).
FORF	Forfeit Amount	Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.
REPP	Premium Amount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
TAPC	Termination Amount per Piece of Collateral	Amount of money to be settled per piece of collateral to terminate the transaction.
TRTE	Termination Transaction Amount	Total amount of money to be settled to terminate the transaction.

#### NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 101. Field 70C: Narrative: Second Leg Narrative

#### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

#### PRESENCE

Optional in optional sequence F

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Narrative

#### DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
------	-------------------------	-------------------------------------------------------------------------

## USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 102. Field 16S: End of Block

### FORMAT

Option S	16c
----------	-----

### PRESENCE

Mandatory in optional sequence F

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

REPO	Two Leg Transaction Details
------	-----------------------------

# MT 514 Trade Allocation Instruction

## MT 514 Scope

This message is sent by an instructing party, for example, a client, or its authorised representative to an executing party, for example, broker-dealer.

This message is used to instruct the allocation of a block trade. One allocation may be contained in each message. Settlement details are optional and may be provided where standing instructions do not apply or are not available.

It may also be used to:

- request the cancellation of a previously sent allocation instruction
- re-send an allocation instruction previously sent
- provide a third party with a copy of the message (be it the instruction or request for cancellation) being sent
- provide pre-allocation details which must be linked back to the original order to buy.

This message may be sent directly or via an ETC service provider between parties to the trade. It may also be sent as a copy from the instructing party to the custodian to provide early settlement information, where an agreement to this effect exists.

This message must not be sent from an ETC service provider to a custodian.

## MT 514 Format Specifications

### MT 514 Trade Allocation Instruction

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	2
M	23G			Function of the Message	4!c[4!c]	3
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	4
M	22F	TRTR	Indicator	Trade Transaction Type	:4!c/[8c]/4!c	5
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	6
-----						
<b>-----&gt; Optional Repetitive Subsequence A1 Linkages</b>						
M	16R			Start of Block	LINK	7

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	22F	LINK	Indicator	Linkage Type Indicator	:4!c/[8c]/4!c	8
O	13a	LINK	Number Identification	Linked Message	A or B	9
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	10
M	16S			End of Block	LINK	11
-----  End of Subsequence A1 Linkages						
M	16S			End of Block	GENL	12
End of Sequence A General Information						
Mandatory Sequence B Confirmation Details						
M	16R			Start of Block	CONFDET	13
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	14
-----						
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	15
-----						
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	16
-----						
----->						
O	99A	4!c	Number Count	(see qualifier description)	:4!c//[N]3!n	17
-----						
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, or L	18
-----						
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	19
-----						
----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	20
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	21

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>-----&gt; Mandatory Repetitive Subsequence B1 Confirmation Parties</b>						
M	16R			Start of Block	CONFPTY	22
<b>-----&gt;</b>						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	23
<b>----- </b>						
<b>-----&gt;</b>						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	24
<b>----- </b>						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	25
O	20C	PROC	Reference	Processing Reference	:4!c//16x	26
<b>-----&gt;</b>						
O	70a	4!c	Narrative	(see qualifier description)	C or E	27
<b>----- </b>						
O	22F	TRCA	Indicator	Party Capacity Indicator	:4!c/[8c]/4!c	28
M	16S			End of Block	CONFPTY	29
<b>-----  End of Subsequence B1 Confirmation Parties</b>						
<b>-----&gt;</b>						
M	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	30
<b>----- </b>						
M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	31
<b>Optional Subsequence B2 Financial Instrument Attributes</b>						
M	16R			Start of Block	FIA	32
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	33
<b>-----&gt;</b>						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	34
<b>----- </b>						
<b>-----&gt;</b>						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	35
<b>----- </b>						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	36

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	37
-----						
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	38
-----						
----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	39
-----						
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	40
-----						
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	41
-----						
----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	42
-----						
----->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	43
-----						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	44
M	16S			End of Block	FIA	45
<b>End of Subsequence B2 Financial Instrument Attributes</b>						
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	46
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	70E	TPRO	Narrative	Trade Instruction Processing Narrative	:4!c//10*35x	47
M	16S			End of Block	CONFDET	48
<b>End of Sequence B Confirmation Details</b>						
<b>Optional Sequence C Settlement Details</b>						
M	16R			Start of Block	SETDET	49
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	50
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	51
-----> <b>Optional Repetitive Subsequence C1 Settlement Parties</b>						
M	16R			Start of Block	SETPRTY	52
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	53
-----						
O	97a	SAFE	Account	Safekeeping Account	A or B	54
O	98a	PROC	Date/Time	Processing Date/Time	A or C	55
O	20C	PROC	Reference	Processing Reference	:4!c//16x	56
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or D	57
-----						
M	16S			End of Block	SETPRTY	58
-----  <b>End of Subsequence C1 Settlement Parties</b>						
-----> <b>Optional Repetitive Subsequence C2 Cash Parties</b>						
M	16R			Start of Block	CSHPRTY	59
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	60
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A or E	61
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	62



Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	20C	PROC	Reference	Processing Reference	:4!c//16x	63
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	64
M	16S			End of Block	CSHPRTY	65
-----  End of Subsequence C2 Cash Parties						
-----> Optional Repetitive Subsequence C3 Amounts						
M	16R			Start of Block	AMT	66
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	67
-----						
----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	68
-----						
O	98a	VALU	Date/Time	Value Date/Time	A or C	69
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	70
M	16S			End of Block	AMT	71
-----  End of Subsequence C3 Amounts						
M	16S			End of Block	SETDET	72
End of Sequence C Settlement Details						
-----> Optional Repetitive Sequence D Other Parties						
M	16R			Start of Block	OTHRPRTY	73
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	74
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	75
-----						
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	76
O	20C	PROC	Reference	Processing Reference	:4!c//16x	77
M	16S			End of Block	OTHRPRTY	78
-----  End of Sequence D Other Parties						
Optional Sequence E Two Leg Transaction Details						
M	16R			Start of Block	REPO	79

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	80
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	81
-----						
----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	82
-----						
----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	83
-----						
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	84
-----						
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	85
-----						
O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	86
M	16S			End of Block	REPO	87
<b>End of Sequence E Two Leg Transaction Details</b>						
M = Mandatory, O = Optional - Network Validated Rules may apply						

## MT 514 Network Validated Rules

- C1** If an Exchange Rate (field :92B::EXCH) is present, the corresponding Resulting Amount (field :19A::RESU) must be present in the same subsequence. If the Exchange Rate is not present the Resulting Amount is not allowed (Error code(s): E62).

Subsequence C3 if field :92B::EXCH is ...	Subsequence C3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C2** When the Type of Price (field :22F::PRIC) is present, the Deal Price (field :90a::DEAL) must also be present (Error code(s): E61).

<b>Sequence B if field :22F::PRIC is ...</b>	<b>Sequence B then field :90a::DEAL is ...</b>
Present	Mandatory
Not present	Optional

- C3** If the Settlement Amount (:19A::SETT) is present in sequence B, it must not be present in any occurrence of subsequence C3 (Error code(s): E73).

<b>Sequence B if field :19A::SETT is ...</b>	<b>Then, for each occurrence of subsequence C3 field :19A::SETT is ...</b>
Present	Not allowed
Not present	Optional

- C4** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

<b>Sequence A if field :23G: is ...</b>	<b>Then subsequence A1 is ...</b>	<b>And field :20C::PREV is ...</b>
CANC	Mandatory (minimum one occurrence of A1 must be present)	Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1
NEWM	Optional	Not applicable

- C5** The following party fields for subsequences C1 and C2 cannot appear more than once in sequence C. The party fields for sequence D cannot appear more than once in a message (Error code(s): E84).

Subsequence C1	Subsequence C2	Sequence D
:95a::BUYR	:95a::ACCW	:95a::EXCH
:95a::DEAG	:95a::BENM	:95a::MEOR
:95a::DECU	:95a::PAYE	:95a::MERE
:95a::DEI1	:95a::DEBT	:95a::TRRE
:95a::DEI2	:95a::INTM	:95a::VEND
:95a::PSET		:95a::TRAG
:95a::REAG		
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C6** If a qualifier from the list Deliverers is present in a subsequence C1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): E86).

In other words, in sequence C, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence C1, then :95a::DEI1 must be present in another subsequence C1.
- If :95a::DEI1 is present in subsequence C1, then :95a::DECU must be present in another subsequence C1.
- If :95a::DECU is present in subsequence C1, then :95a::SELL must be present in another subsequence C1.
- If :95a::SELL is present in subsequence C1, then :95a::DEAG must be present in another subsequence C1.

If a qualifier from the list Receivers is present in a subsequence C1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence C, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence C1, then :95a::REI1 must be present in another subsequence C1.
- If :95a::REI1 is present in subsequence C1, then :95a::RECU must be present in another subsequence C1.
- If :95a::RECU is present in subsequence C1, then :95a::BUYR must be present in another subsequence C1.
- If :95a::BUYR is present in subsequence C1, then :95a::REAG must be present in another subsequence C1.

Deliverers		Receivers	
DEI2	Deliverer's Intermediary 2	REI2	Receiver's Intermediary 2
DEI1	Deliverer's Intermediary 1	REI1	Receiver's Intermediary 1
DECU	Deliverer's Custodian	RECU	Receiver's Custodian
SELL	Seller (Deliverer)	BUYR	Buyer (Receiver)
DEAG	Delivering Agent	REAG	Receiving Agent

- C7** In subsequence C1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same sequence. (Error code(s): E52).

Subsequence C1 if field :95a::PSET is ...	Subsequence C1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C8** If field :22F::DBNM//VEND is present in sequence C, then a vendor must be specified; that is one occurrence of sequence D must contain field :95a::VEND (Error code(s): D71).

If sequence C is ...	And in sequence C if field :22F::DBNM//VEND is ... <sup>(1)</sup>	Then sequence D is ...	And in one occurrence of sequence D field :95a::VEND is ...
Present	Present	Mandatory, that is, must be present minimum once	Mandatory
	Not present	Optional	Optional
Not present	Not applicable	Optional	Optional

(1) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

- C9** In sequence D, if field :95a::EXCH Stock Exchange or :95a::TRRE Trade Regulator is present, then field :97a:: is not allowed in the same sequence (Error code(s): E63).

Sequence D if field :95a::EXCH or TRRE is ...	Sequence D then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C10** In sequence B, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence B, field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence B1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence C1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence C2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of sequence D, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

- C11** In each occurrence of sequence D, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

## MT 514 Usage Rules

- When an instruction is sent to a party other than the original Receiver, this original Receiver is identified in the other parties sequence as :95a::MERE (Recipient of the Message).
- The underlying fund or client, :95a::INVE, must be present.
- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.
- When an ETC service provider transfers a message from one institution to another, and when the originator of the message is not already identified in the confirmation parties sequence or the settlement parties sequence, the originating party is identified in the other parties sequence as :95a::MEOR (Originator of Message).
- Since there is only one allocation per MT 514, allocations must be linked by the master reference in the linkage sequence.
- When the message is used to pre-advise allocation details, the Trade Transaction Type must be PALL and the Master Reference must be the same as the one assigned in the associated MT 502 Order to Buy or Sell. The pre-allocation conditions are defined in the associated MT 502 Order to Buy or Sell.
- When the MT 514 is sent to request a cancellation of a previously sent instruction, field 23G must contain the function to cancel, the linkage subsequence must contain the reference of the instruction to be cancelled and the rest of the message a copy of at least the mandatory fields of the instruction to be cancelled. The Allocation Number/Total Number must be a separate series (see field definitions).
- The Receiver of a request to cancel must advise the requesting party that the cancellation has been accepted or denied in an MT 509 Trade Status Message.

## MT 514 Field Specifications

### 1. Field 16R: Start of Block

FORMAT

Option R

16c

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

GENL      General Information

## 2. Field 20C: Reference: Sender's Message Reference

**FORMAT**

Option C      :4!c//16x      (Qualifier)(Reference)

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SEME	N		C	Sender's Message Reference

**DEFINITION**

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
------	----------------------------	-------------------------------------------------------------------------

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

## 3. Field 23G: Function of the Message

**FORMAT**

Option G      4!c//4!c]      (Function)(Subfunction)

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function must contain one of the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.

**CODES**

When present, Subfunction must contain one of the following codes (Error code(s): T85):

CODU	Copy Duplicate	Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is a copy to a party other than the account owner/account servicer, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

**USAGE RULES**

To cancel a previously sent instruction, Function is CANC. The reference in the linkage sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

## 4. Field 98a: Date/Time: Preparation Date/Time

**FORMAT**

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)

**PRESENCE**

Optional in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)



Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, or E	Preparation Date/Time

**DEFINITION**

This qualified generic field specifies:

PREP      Preparation Date/      Date/time at which the message was prepared.  
Time

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

**USAGE RULES**

This field is provided for information only and is not binding on the parties, unless it has been assigned by a third party system.

**5. Field 22F: Indicator: Trade Transaction Type****FORMAT**

Option F      :4!c/[8c]/4!c      (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRTR	N		F	Trade Transaction Type

**DEFINITION**

This qualified generic field specifies:

TRTR      Trade Transaction      Specifies the type of transaction of which the order is a component.  
Type

## CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BASK	Basket Trade	Transaction is a single order to buy and sell several financial instruments for the purpose of simultaneous buying and selling. Baskets are often used for a set of 15 or more financial instruments and play a role in arbitrage activity.
BRKR	Broker to Broker Trade	Transaction is a trade from a broker to another broker.
FUND	Fund to Fund Trade	Transaction is a trade from an investment fund to another investment fund.
INDX	Index Trade	Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500.
LIST	List Trade	Transaction is a trade of a predetermined set of financial instruments.
PALL	Pre-Allocation	Transaction is a pre-allocation.
PROG	Program Trade	Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments.
TRAD	Trade	Transaction is a regular trade.

## 6. Field 99B: Number Count

## FORMAT

Option B :4!c//3!n (Qualifier)(Number)

## PRESENCE

Optional in mandatory sequence A

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ALLO	N		B	Current Allocation Number
2	O	TOAL	N		B	Total Number of Allocations

## DEFINITION

This qualified generic field specifies:

ALLO	Current Allocation Number	Current allocation number.
TOAL	Total Number of Allocations	Total number of allocations.

## USAGE RULES

Number specifies the number of days.

These two fields together enable the Receiver of the message to know when all the allocation instructions associated with one block trade have been received. The master reference must be present in the linkage sequence.

When cancelling allocations the Function of the Message field must contain CANC and both the master reference and the original Sender's reference must be present in the linkage sequence for each allocation. A separate Current Allocation/Total Number series must be used and not the original allocation numbers.

The replacement allocations must contain NEWM in field 23G Function of the Message and the master reference must be present in the linkage sequence. A separate Current Allocation/Total Number series must be used and not the original series.

For example, a block trade may be made up of 100 allocations. Five of these may be cancelled and replaced by three new ones. The Allocation Number/Total Number fields in the five cancellations must contain 1/5, 2/5, 3/5, 4/5, and 5/5 respectively. Similarly, the Allocation Number/Total Number fields in the three new allocations must contain 1/3, 2/3, and 3/3 respectively.

## 7. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence A1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

LINK                      Linkages

## 8. Field 22F: Indicator: Linkage Type Indicator

### FORMAT

Option F                      :4!c/[8c]/4!c                      (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in optional subsequence A1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		F	Linkage Type Indicator

**DEFINITION**

This qualified generic field specifies:

LINK	Linkage Type Indicator	Specifies when the instruction is to be executed relative to a linked instruction.
------	------------------------	------------------------------------------------------------------------------------

**CODES**

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AFTE	After	Indicates that the message is to be processed after the linked message.
BEFO	Before	Indicates that the message is to be processed before the linked message.
INFO	Information	Indicates that the messages are linked for information purposes only.
WITH	With	Indicates that the message is to be processed with the linked message.

**USAGE RULES**

If code WITH is used, it links together one or more instructions which become bound and which must be executed together. Even if one single instruction can not be executed, then all the other instructions must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 instructions.

**9. Field 13a: Number Identification: Linked Message****FORMAT**

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in optional subsequence A1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A or B	Linked Message

**DEFINITION**

This qualified generic field specifies:

LINK            Linked Message            Message type number/message identifier of the message referenced in the linkage sequence.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

**10. Field 20C: Reference****FORMAT**

Option C                    :4!c//16x                    (Qualifier)(Reference)

**PRESENCE**

Mandatory in optional subsequence A1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	RELA	N		C	Related Message Reference
	or	PREV	N	C4	C	Previous Message Reference
	or	MAST	N		C	Master Reference
	or	BASK	N		C	Basket Reference
	or	INDX	N		C	Index Reference
	or	LIST	N		C	List Reference
	or	PROG	N		C	Program Reference
	or	TRRF	N		C	Deal Reference
	or	COMM	N		C	Common Reference

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	COLR	N		C	Collateral Reference
	or	ISSU	N		C	Issuer Reference
	or	BMRB	N		C	Block Matching Reference
	or	ALMR	N		C	Allocation Matching Reference

## DEFINITION

This qualified generic field specifies:

ALMR	Allocation Matching Reference	Reference of the linked message at the Detail/Allocation Level which identifies a centrally matched transaction.
BASK	Basket Reference	Reference identifying a basket trade.
BMRB	Block Matching Reference	Reference of the linked message at the Trade/Block Level which identifies a centrally matched transaction.
COLR	Collateral Reference	Reference assigned to a collateral transaction linked to the settlement transaction.
COMM	Common Reference	Unique reference agreed upon by the two trade counterparties to identify the trade.
INDX	Index Reference	Reference identifying an index trade.
ISSU	Issuer Reference	Reference that an issuer attributes to a fund (funds industry).
LIST	List Reference	List reference which identifies a list trade.
MAST	Master Reference	Unique and unambiguous identifier used to link a group of individual transactions together.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
PROG	Program Reference	Program reference which identifies a program trade.
RELA	Related Message Reference	Message reference of the linked message which was previously received.
TRRF	Deal Reference	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.

## NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## 11. Field 16S: End of Block

### FORMAT

Option S 16c

**PRESENCE**

Mandatory in optional subsequence A1

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

LINK	Linkages
------	----------

## **12. Field 16S: End of Block**

**FORMAT**

Option S	16c
----------	-----

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

GENL	General Information
------	---------------------

## **13. Field 16R: Start of Block**

**FORMAT**

Option R	16c
----------	-----

**PRESENCE**

Mandatory in mandatory sequence B

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CONFDET

Confirmation Details

## 14. Field 98a: Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

### PRESENCE

Mandatory in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAD	N		A, B, C, or E	Trade Date/Time
2	O	SETT	N		A, B, or C	Settlement Date/Time

### DEFINITION

This qualified generic field specifies:

SETT	Settlement Date/Time	Date/time at which the financial instruments are to be delivered or received.
TRAD	Trade Date/Time	Date/time at which the trade was executed.

### CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI	Various	Partial trades have occurred over a period of two or more days.
------	---------	-----------------------------------------------------------------

### CODES

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

SEOP	Seller's Option	Settlement is to be completed at the seller's option.
TBAT	To Be Announced	Settlement is to be completed as a result of a 'to be announced' trade.
WDIS	When Distributed	Settlement is to be completed when the security is distributed.



WIDI	When Issued or Distributed	Settlement is to be completed when the security is issued or when distributed.
WISS	When Issued	Settlement is to be completed when the security is issued.

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

## 15. Field 90a: Price

### FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DEAL	N	C2	A or B	Deal Price
2	O	MAUP	N		A or B	Marked Up Price
	or	MADW	N		A or B	Marked Down Price

### DEFINITION

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
MADW	Marked Down Price	In case of an order to sell, the price the broker receives in the market minus the broker's commission.
MAUP	Marked Up Price	In case of an order to buy, the price that the broker paid on the market plus the broker's commission.

### CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 16. Field 92A: Rate

### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CORA	N		A	Commission Rate Applied
2	O	COWA	N		A	Percentage Commission Waived

**DEFINITION**

This qualified generic field specifies:

CORA	Commission Rate Applied	Commission rate applied after waiving.
COWA	Percentage Commission Waived	Percentage of the commission that is waived.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**17. Field 99A: Number Count****FORMAT**

Option A :4!c//[N]3!n (Qualifier)(Sign)(Number)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DAAC	N		A	Number of Days Accrued
2	O	GIUP	N		A	Give-Up Number of Days

**DEFINITION**

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
GIUP	Give-Up Number of Days	Number of days from the trade date that the trading party on the other side should divulge details of the transaction.

**NETWORK VALIDATED RULES**

If Number is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Number is negative.

**18. Field 94a: Place****FORMAT**

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C10	B or L	Place of Trade
2	O	SAFE	R	C10	B, C, F, or L	Place of Safekeeping

**DEFINITION**

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded.

## CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Trade was executed on a stock exchange.
OTCO	Over The Counter	Trade was executed over-the-counter.
PRIM	Primary Market	Trade was executed on a primary market.
SECM	Secondary Market	Trade was executed on a secondary market.
VARI	Various	Trade was executed on various places.

## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
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## CODES

In option F, if Qualifier is SAFE, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## USAGE RULES

When Place Code is OTCO, Narrative, if present, must specify the system, for example, OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example, EXCH/XNYS for the New York Stock Exchange.

## 19. Field 19A: Amount

### FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N		A	Settlement Amount
2	O	SEBL	N		A	Settlement Amount of Block Trade

### DEFINITION

This qualified generic field specifies:

SEBL	Settlement Amount of Block Trade	Settlement amount of the block trade.
SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 20. Field 22a: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

Option H :4!c//4!c (Qualifier)(Indicator)

## PRESENCE

Mandatory in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUSE	N		H	Buy/Sell Indicator
2	O	PRIC	N		F	Type of Price Indicator
3	O	PROC	N		F	Processing Indicator
4	O	RPOR	R		F	Reporting Indicator
5	O	PRIR	N		F	Priority Indicator
6	O	SETG	N		F	Settlement Instruction Generation Indicator
7	O	TTCO	R		F	Trade Transaction Condition Indicator
8	O	COST	N		F	Commission Type Indicator
9	M	PAYM	N		H	Payment Indicator
10	O	CATB	N		F	Charges/Tax Basis Indicator
11	O	TRCN	R		F	Trade Regulatory Conditions Indicator

## DEFINITION

This qualified generic field specifies:

BUSE	Buy/Sell Indicator	Specifies whether the transaction relates to the sale or purchase of financial instruments.
CATB	Charges/Tax Basis Indicator	Specifies the method used to calculate a charge/tax.
COST	Commission Type Indicator	Specifies the commission sharing type under which the order is to be executed.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the trade.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Specifies whether the trade details must be reported to a regulatory organisation.
SETG	Settlement Instruction Generation Indicator	Specifies whether a settlement instruction must be generated by an Electronic Trade Confirmation (ETC) service provider.

TRCN	Trade Regulatory Conditions Indicator	Specifies the trade regulatory conditions, for example, in the US under SEC regulation 10.b.10.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

## CODES

In option H, if Qualifier is BUSE, Indicator must contain one of the following codes (Error code(s): K22):

BUYI	Buy	Transaction is a purchase of financial instrument by the instructing party.
CROF	Cross From	Transaction is a cross from (Funds Industry).
CROT	Cross To	Transaction is a cross to (Funds Industry).
DIVR	Reinvestment of Dividend Order	Transaction is a reinvestment of dividend order (Funds Industry. Not to be used for corporate actions).
IPOO	IPO Order	Transaction is an IPO order.
REDM	Redemption	Transaction is a redemption of funds.
SELL	Sell	Transaction is a sale of financial instrument by the instructing party.
SUBS	Subscription	Transaction is a subscription to funds.
SWIF	Switch From	Transaction is a change of an investment from one sub-fund to another sub-fund.
SWIT	Switch To	Transaction is a change of an investment from one sub-fund to another sub-fund.

## CODES

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
COMB	Combined Expenses	Price is a combined expenses price (used in the UK market).
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NDIS	Net to Client Disclosed	Price is net to the client disclosed (used in the UK market).
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
NOGR	Notional Gross	Price is notional gross (used in the UK market).



NUND	Net to Client Undisclosed	Price is net to the client undisclosed (used in the UK market).
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

## CODES

In option F, if Qualifier is PROC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLOP	Close Position	Trade is to close a position.
OPEP	Open Position	Trade is to open a position.

## CODES

In option F, if Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

EXCH	Stock Exchange	Trade details are to be reported to a stock exchange. This stock exchange is identified in sequence D Other Parties.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This stock regulatory organisation is identified in sequence D Other Parties.

## CODES

In option F, if Qualifier is SETG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GENS	Instruction Generation by ETC Provider	Specifies if the ETC service provider is to generate a settlement instruction.
NOGE	Not Instruction Generation by ETC Provider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

## CODES

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BCBL	Board Lots	Trade is to be executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade is to be executed on bad names, not set for good names (UK specific).
BCFD	Form of Delivery	Not for foreign registration when unset (UK specific).
BCPD	Place of Delivery	In country of incorporation when unset (UK specific).

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BCRO	Result of Option When Set	Result of option when set (UK specific).
BCRP	Result of Repo When Set	Result of repo when set (UK specific).
BLKO	Block Order	Trade is a block trade, allocation instructions will follow.
BTEX	Best Execution	Trade was executed at best execution.
BTMI	Bought Minus	Bought minus indicator.
CALL	Call	Trade executed following the exercise of a call option on the security.
CBNS	Cum Bonus	Trade is executed cum bonus.
CCPN	Cum Coupon	Trade is executed cum coupon.
CDIV	Cum Dividend	Trade is executed cum dividend.
CLBR	Closure Before Rollover	Trade executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
CLEN	Clean	Trade is to be executed clean, that is, does not pay government tax on the accrued interest on the bond, and consequently price is higher.
CRST	Cross Trade Allowed	Cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.
CRTS	Cum Rights	Trade is executed cum rights.
CWAR	Cum Warrants	Trade is executed cum warrants.
DIOR	Directed Order	Trade is executed with a specific trading party.
DIRT	Dirty	Trade is executed dirty, that is, pay government tax on the accrued interest of the bond.
DORD	Direct Order	Trade is executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party.
FRAC	Fractional Parts Allowed	Fractional parts allowed.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
MONT	Monthly	Trade executed for month-end settlement (Deferred Settlement Service).
NBFR	New Trade Following Rollover	Trade executed for a new trade position on the next month following the rollover of a position (Deferred Settlement Service).
NCRS	No Cross Trade Allowed	No cross trade allowed.
NEGO	Negotiated Trade	A negotiated trade is a trade for which the price is not the one quoted but an <i>improved</i> one that is, negotiated price.
NMPR	Non-Market Price	The trade was executed outside of normal market conditions (for example, in the case of an iceberg order).
PUTT	Putt	Trade executed following the exercise of a put option on the security.

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SETI	Sold Exempt	Trade is exempt from short-sale rules.
SPCU	Special Cum Dividend	Trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
SPSI	Sold Plus	Sold plus indication.
SSTI	Sold Short	Sold short indication.
TRFR	Trade Following Rollover	Trade executed on the next month following the rollover of positions.
XBNS	Ex Bonus	Trade is executed ex bonus.
XCPN	Ex Coupon	Trade is executed ex coupon.
XDIV	Ex Dividend	Trade is executed ex dividend.
XRTS	Ex Rights	Trade is executed ex rights.
XWAR	Ex Warrants	Trade is executed ex warrants.

## CODES

In option F, if Qualifier is COST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLDI	Per Client Agreement	Commission is as per client agreement.
FLAT	Flat Fee	Commission is a flat fee.
PERN	Percentage of Principal in Basis Points	Commission is a percentage of principal.
PERU	Per Unit	Commission is per unit of financial instrument.
PWCD	Percentage Commission Waived as Cash Discount	Commission is a percentage commission waived as cash discount.
PWEU	Percentage Commission Waived as Additional Units	Commission is a percentage commission waived as additional units.
SOFT	Soft Dollar Commission Sharing	Commission is a soft dollar percentage commission.
STEP	Commission Sharing Type is for Step-out Trade	Commission is for a step-out trade.

## CODES

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

APMT	Against Payment	Against payment.
FREE	Free	Free.

**CODES**

In option F, if Qualifier is CATB and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FLAT	Charges/Tax Basis Flat or Absolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	Charges/Tax Basis per Unit	Charge/tax basis is per unit of financial instrument.

**CODES**

In option F, if Qualifier is TRCN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

**CODES**

If Qualifier is PRIR and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 where 0001 refers to the highest priority (Error code(s): K22).

**21. Field 11A: Currency****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

**DEFINITION**

This qualified generic field specifies:

FXIB      Currency to Buy      Currency to buy in relation to the trade.

FXIS      Currency to Sell      Currency to sell in relation to the trade.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 22. Field 16R: Start of Block

### FORMAT

Option R      16c

### PRESENCE

Mandatory in mandatory subsequence B1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPTY      Confirmation Parties

## 23. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	INVE	N		P, Q, or R	Investor

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	BUYR	N		P, Q, or R	Buyer (Receiver)
	or	CLBR	N		P, Q, or R	Clearing Broker
	or	SELL	N		P, Q, or R	Seller
	or	STBR	N		P, Q, or R	Step-In Broker
	or	INBR	N		P, Q, or R	Introducing Broker
	or	BRCR	N		P, Q, or R	Broker of Credit
	or	ETC1	N		P, Q, or R	ETC Service Provider 1
	or	ETC2	N		P, Q, or R	ETC Service Provider 2
	or	AFFM	N		P, Q, or R	Affirming Party
	or	RQBR	N		P, Q, or R	Requested Broker
2	O	ALTE	R	C10	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

AFFM	Affirming Party	Party that affirms the details of a previously confirmed transaction.
ALTE	Alternate Identification	Alternate identification for a party.
BRCR	Broker of Credit	Party that receives the trade credit.
BUYR	Buyer (Receiver)	Party that receives the financial instrument.
CLBR	Clearing Broker	Party that settles the trade on behalf of the executing broker.
ETC1	ETC Service Provider 1	Party acting as the Electronic Trade Confirmation (ETC) service provider 1.
ETC2	ETC Service Provider 2	Party acting as the Electronic Trade Confirmation (ETC) service provider 2.
INBR	Introducing Broker	Party that has the closest association with the investor.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
RQBR	Requested Broker	In a directed order (:22F::TTCO//DIOR), broker with which the Receiver of the message is requested to execute the order.

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SELL	Seller	Party that delivers the financial instrument.
STBR	Step-In Broker	Party to whom the investor directs the credit for executing the trade.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 24. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account
2	O	CASH	N		A or E	Cash Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

### CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.



## USAGE RULES

The account provided is the account of the party specified in this sequence.

## 25. Field 98a: Date/Time: Processing Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

### DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 26. Field 20C: Reference: Processing Reference

### FORMAT

Option C	:4!c//16x	(Qualifier)(Reference)
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### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**27. Field 70a: Narrative****FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative
2	O	DECL	N		E	Declaration Details Narrative

**DEFINITION**

This qualified generic field specifies:

DECL	Declaration Details Narrative	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 28. Field 22F: Indicator: Party Capacity Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRCA	N		F	Party Capacity Indicator

### DEFINITION

This qualified generic field specifies:

TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
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### CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Trading as Agent	Party is trading on behalf of his client.
BAGN	Acting as Agent for Customer and Other Person	Party is acting as an agent for both customer and another person.
CAGN	Crossing as Agent	Party is crossing on behalf of his client.
CPRN	Crossing as Principal	Party is crossing for his own account.
OAGN	Acting as Agent for Person Other than Customer	Party is acting as an agent for a person other than a customer.
PRAG	Acting as Agent for Some Executions and Principal	Party is acting as an agent for some executions and principal for others.
PRIN	Trading as Principal	Party is trading for his own account.
RISP	Acting as Riskless Principal	Party is trading as a riskless principal, that is, the order to buy (sell) has been simultaneously offset by an order to sell (buy) with another party.

## 29. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in mandatory subsequence B1

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPRTY              Confirmation Parties

## 30. Field 36B: Quantity of Financial Instrument

### FORMAT

Option B                      :4!c//4!c/15d                      (Qualifier)(Quantity Type Code)(Quantity)

### PRESENCE

Mandatory in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ALLO	N		B	Quantity Allocated
2	O	TQBT	N		B	Quantity of Block Trade

### DEFINITION

This qualified generic field specifies:

ALLO	Quantity Allocated	Total quantity of financial instrument allocated.
TQBT	Quantity of Block Trade	Total quantity of financial instrument of the block trade.

### CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

#### NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 31. Field 35B: Identification of the Financial Instrument

#### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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#### PRESENCE

Mandatory in mandatory sequence B

#### DEFINITION

This field identifies the financial instrument.

#### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

#### USAGE RULES

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 32. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence B2

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

FIA                      Financial Instrument Attributes

## 33. Field 94B: Place: Place of Listing

### FORMAT

Option B                      :4!c/[8c]/4!c/[30x]                      (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

### PRESENCE

Optional in optional subsequence B2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

### DEFINITION

This qualified generic field specifies:

PLIS                      Place of Listing                      Place where the referenced financial instrument is listed.

### CODES

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH                      Stock Exchange                      Place of listing is a stock exchange.

OTCO      Over The Counter      Place of listing is over the counter.

## NETWORK VALIDATED RULES

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## USAGE RULES

Place of Listing is to be identified by its Market Identifier Code (MIC).

## 34. Field 22F: Indicator

### FORMAT

Option F      :4!c/[8c]/4!c      (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in optional subsequence B2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

### DEFINITION

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.

PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.
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## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.



A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.

A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

#### **CODES**

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

#### **CODES**

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

#### **CODES**

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

#### **CODES**

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
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MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

## 35. Field 12a: Type of Financial Instrument

### FORMAT

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c//6!c	(Qualifier)(CFI Code)

### PRESENCE

Optional in optional subsequence B2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

### DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

### CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

**CODES**

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

**USAGE RULES**

When option C is used, CFI Code must be a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT, and Instrument Code or Description must contain a valid ISITC security type code.

**36. Field 11A: Currency: Currency of Denomination****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

**DEFINITION**

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.
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**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

**37. Field 98A: Date/Time****FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

## PRESENCE

Optional in optional subsequence B2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	CONV	N		A	Conversion Date
8	O	PUTT	N		A	Put Date
9	O	DDTE	N		A	Dated Date
10	O	FCOU	N		A	First Coupon Date
11	O	NWFC	N		A	Next Factor Date

## DEFINITION

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
CONV	Conversion Date	Deadline by which a convertible security must be converted, according to the terms of the issue.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or on which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
NWFC	Next Factor Date	Date on which the current factor will be changed to the next factor.

PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.
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## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

**38. Field 92A: Rate**

## FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

## PRESENCE

Optional in optional subsequence B2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor
7	O	YTMR	N		A	Yield To Maturity Rate

## DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.

PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

## NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# 39. Field 13a: Number Identification

## FORMAT

Option A	:4!c/3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

## PRESENCE

Optional in optional subsequence B2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number
3	O	LOTS	N		B	Lot Number
4	O	VERN	N		A or B	Version Number

## DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
LOTS	Lot Number	Number identifying a lot constituting the financial instrument.

POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.
VERN	Version Number	Version number of the option contract or tranche of the related financial instrument.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**40. Field 17B: Flag****FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CONV	N		B	Convertible Flag
2	O	FRNF	N		B	Floating Rate Note Flag
3	O	COVE	N		B	Covered Flag
4	O	CALL	N		B	Callable Flag
5	O	PUTT	N		B	Puttable Flag
6	O	WRTS	N		B	Warrants Attached on Delivery Flag
7	O	ODDC	N		B	Odd Coupon Flag

**DEFINITION**

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
CONV	Convertible Flag	Indicates whether the financial instrument is convertible into another type of financial instrument.
COVE	Covered Flag	Indicates whether the underlying financial instrument of an option is owned by the writer of the option.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.



ODDC	Odd Coupon Flag	Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.
PUTT	Putable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.
WRTS	Warrants Attached on Delivery Flag	Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.

## CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

## 41. Field 90a: Price

## FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

## PRESENCE

Optional in optional subsequence B2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

## DEFINITION

This qualified generic field specifies:

EXER      Exercise Price

1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).
2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).
3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).

INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 42. Field 36B: Quantity of Financial Instrument

### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

## PRESENCE

Optional in optional subsequence B2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size
3	O	ORGV	N		B	Original Face Amount

## DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
ORGV	Original Face Amount	Original par or nominal value of a financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

## CODES

If Qualifier is MINO or Qualifier is SIZE, Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

## CODES

If Qualifier is ORGV, Quantity Type Code must contain the following code (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
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## NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 43. Field 35B: Identification of the Financial Instrument

### FORMAT

Option B	[ISIN!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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### PRESENCE

Optional in optional subsequence B2

### DEFINITION

This field identifies the underlying financial instrument.

### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 44. Field 70E: Narrative: Financial Instrument Attribute Narrative

### FORMAT

Option E	:4!c//10*35x	(Qualifier)(Narrative)
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**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

**DEFINITION**

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**45. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional subsequence B2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

FIA	Financial Instrument Attributes
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**46. Field 13B: Number Identification: Certificate Number****FORMAT**

Option B                      :4!c/[8c]/30x                      (Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CERT	R		B	Certificate Number

**DEFINITION**

This qualified generic field specifies:

CERT      Certificate Number      Unique and unambiguous number of a financial instrument certificate or other document of title.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Data Source Scheme must not be used when Number is ISO 8532, Securities - Format for transmission of certificate numbers.

**47. Field 70E: Narrative: Trade Instruction Processing Narrative****FORMAT**

Option E      :4!c//10\*35x      (Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TPRO	N		E	Trade Instruction Processing Narrative

**DEFINITION**

This qualified generic field specifies:

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TPRO	Trade Instruction Processing Narrative	Provides additional details of the trade process not included within structured fields of this message.
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## USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 48. Field 16S: End of Block

### FORMAT

Option S	16c
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### PRESENCE

Mandatory in mandatory sequence B

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFDET	Confirmation Details
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## 49. Field 16R: Start of Block

### FORMAT

Option R	16c
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### PRESENCE

Mandatory in optional sequence C

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETDET	Settlement Details
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## 50. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Mandatory in optional sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETR	N		F	Type of Settlement Transaction Indicator
2	O	STCO	R		F	Settlement Transaction Condition Indicator
3	O	STAM	N		F	Stamp Duty Indicator
4	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
5	O	REGT	N		F	Registration Indicator
6	O	BENE	N		F	Beneficial Ownership Indicator
7	O	CASY	N		F	Cash Settlement System Indicator
8	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
9	O	REST	N		F	Restrictions Indicator
10	O	LEOG	N		F	Letter of Guarantee Indicator
11	O	SETS	N		F	Settlement System/Method Indicator
12	O	REPT	N		F	Repurchase Type Indicator

### DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
DBNM	Settlement Standing Instruction Database Indicator	Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
LEOG	Letter of Guarantee Indicator	Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.



REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Specifies the regulatory restrictions applicable to a financial instrument.
RTGS	Securities Real-Time Gross Settlement Indicator	Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.
SETR	Type of Settlement Transaction Indicator	Specifies underlying information regarding the type of settlement transaction.
SETS	Settlement System/Method Indicator	Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.
STAM	Stamp Duty Indicator	Specifies the stamp duty type or exemption reason applicable to the settlement instruction.
STCO	Settlement Transaction Condition Indicator	Specifies the conditions under which the order/trade is to be settled.

## CODES

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BSBK	Buy Sell Back	Relates to a buy sell back transaction.
COLI	Collateral In	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	Collateral Out	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DR Conversion	Relates to a depository receipt conversion.
ETFT	Exchange Traded Funds	Relates to an exchange traded fund (ETF) creation or redemption.
FCTA	Factor Update	Relates to a factor update.
INSP	In Spec/Share Exchange	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	Mark-Down	Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	Mark-Up	Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.

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NSYN	Non Syndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	External Account Transfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	Internal Account Transfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	Pair-Off	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	Portfolio Move	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified sub-accounts.
REDM	Redemption (Funds)	Relates to a redemption of Funds (Funds Industry ONLY).
RELE	DR Release/ Cancellation	Relates to a release (into/from local) of Depository Receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	Return of Delivery Without Matching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
RVPO	Reverse Repo	Relates to a reverse repurchase agreement transaction.
SBBK	Sell Buy Back	Relates to a sell buy back transaction.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
SYND	Syndicated	Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager.
TBAC	TBA Closing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	Triparty Repo	Relates to a triparty repurchase agreement.
TRVO	Triparty Reverse Repo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

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**CODES**

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	Delivery Without Matching	Matching receipt instruction not required (only for concerned ICSD and CSD).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
IAAB	Instruct Account Balance	Indicates whether the available balance in the cash account is to be utilised for the transaction.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement Allowed	Partial settlement is allowed.
PHYS	Physical	Securities are to be physically settled.
RESI	CSD Payment Only	Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

**CODES**

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NRTG	Non-RTGS	Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored.
YRTG	RTGS	Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored.

## CODES

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NREG	Street Name	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Register	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

## CODES

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NBEN	NCBO	No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored.
YBEN	CBO	Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored.

## CODES

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BOKW	Bank of Korea Wire	Settle money through Bank of Korea Wire.
CHEC	Cheque	Settle money through cheque.
GBSC	UK Domestic	Settle money through UK domestic.
GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.
USCH	CHIPS (US)	Settle money through CHIPS (US).
USFW	Fedwire (US)	Settle money through Fedwire (US).

## CODES

If Qualifier is DBNM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BRKR	Broker	Settlement standing instruction database to be used is the broker's database.
INTE	Internal	Settlement standing instruction database to be used is the receiver's internal database.

VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.
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## CODES

If Qualifier is REST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

144A	Pursuant to 144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	Not Subject to Restrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Subject to Restrictions (not pursuant to 144A)	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

## CODES

If Qualifier is LEOG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NLEG	Letter of Guarantee Not Accepted	Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.
YLEG	Letter of Guarantee Accepted	Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.

## CODES

If Qualifier is SETS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NSET	Default Settlement System/Method	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternate Settlement System/Method	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

## CODES

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CADJ	Swap/Substitution	Relates to a repo collateral substitution.
CALL	Repo Call	Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral.

PAIR	Pair-Off	Relates to a repo that is part of a pair-off.
RATE	Repo Rate	Relates to a change in the repo rate.
ROLP	Repo Contract Rollover	Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral.
TOPU	Top-Up	Relates to a cover of securities position due to deficit of collateral following mark to market valuation.
WTHD	Withdrawal	Relates to a return of securities position due to excess of collateral following mark to market valuation.

## CODES

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or exemption reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

## USAGE RULES

The conditions of the use of the override codes for the qualifiers BENE, CASY, DBNM, LEOG, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

When the code YREG in the registration indicator is present, additional registration details must be specified in the registration details narrative in the Settlement Parties sequence unless already available at the account servicer via standing instruction/SLA.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

## 51. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in optional sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

**DEFINITION**

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

**52. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional subsequence C1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

SETPRTY                      Settlement Parties

**53. Field 95a: Party****FORMAT**

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

**PRESENCE**

Mandatory in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SELL	N	C5, C6	P, Q, or R	Seller (Deliverer)
	or	DECU	N	C5, C6	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C5, C6	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C5, C6	P, Q, or R	Deliverer's Intermediary 2
	or	DEAG	N	C5, C6	P, Q, or R	Delivering Agent
	or	PSET	N	C5	C, P, or Q	Place of Settlement
	or	REAG	N	C5, C6	P, Q, or R	Receiving Agent
	or	REI1	N	C5, C6	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C5, C6	P, Q, or R	Receiver's Intermediary 2
	or	RECU	N	C5, C6	P, Q, or R	Receiver's Custodian
	or	BUYR	N	C5, C6	P, Q, or R	Buyer (Receiver)
2	O	ALTE	R	C10	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BUYR	Buyer (Receiver)	Party that receives the financial instrument.
DEAG	Delivering Agent	Delivering party that interacts with the place of settlement.
DECU	Deliverer's Custodian	Party that interacts with the delivering agent unless intermediaries exist.
DEI1	Deliverer's Intermediary 1	Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent.
DEI2	Deliverer's Intermediary 2	When present, party that interacts with the delivering agent.
PSET	Place of Settlement	Place of settlement.
REAG	Receiving Agent	Receiving party that interacts with the place of settlement.



RECU	Receiver's Custodian	Party that interacts with the receiving agent unless intermediaries exist.
REI1	Receiver's Intermediary 1	Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent.
REI2	Receiver's Intermediary 2	When present, party that interacts with the receiving agent.
SELL	Seller (Deliverer)	Party that delivers the financial instrument.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the *Category 5 Securities Markets Message Usage Guidelines*.

## 54. Field 97a: Account: Safekeeping Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

### PRESENCE

Conditional (see rule C7) in optional subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account

### DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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### CODES

In option B, if Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.

MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

## 55. Field 98a: Date/Time: Processing Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in optional subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

### DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 56. Field 20C: Reference: Processing Reference

### FORMAT

Option C	:4!c//16x	(Qualifier)(Reference)
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### PRESENCE

Optional in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC      Processing Reference      Reference meaningful to the party identified.

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

**57. Field 70a: Narrative****FORMAT**

Option C      :4!c//4\*35x      (Qualifier)(Narrative)  
Option D      :4!c//6\*35x      (Qualifier)(Narrative)

**PRESENCE**

Optional in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	REGI	N		D	Registration Details Narrative
2	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO      Party Narrative      Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

REGI      Registration Details Narrative      Provides information required for the registration.

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## USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

### 58. Field 16S: End of Block

#### FORMAT

Option S 16c

#### PRESENCE

Mandatory in optional subsequence C1

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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### 59. Field 16R: Start of Block

#### FORMAT

Option R 16c

#### PRESENCE

Mandatory in optional subsequence C2

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

CSHPRTY	Cash Parties
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### 60. Field 95a: Party

#### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)

Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

## PRESENCE

Mandatory in optional subsequence C2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACCW	N	C5	P, Q, or R	Account With Institution
	or	BENM	N	C5	P, Q, or R	Beneficiary of Money
	or	DEBT	N	C5	P, Q, or R	Debtor
	or	INTM	N	C5	P, Q, or R	Intermediary
	or	PAYE	N	C5	P, Q, or R	Paying Institution
2	O	ALTE	R	C10	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ACCW	Account With Institution	Financial institution that services the cash account of the beneficiary customer, if other than the Receiver.
ALTE	Alternate Identification	Alternate identification for a party.
BENM	Beneficiary of Money	Ultimate party to be credited with the money.
DEBT	Debtor	Paying agent ordering customer or debtor.
INTM	Intermediary	Financial institution through which the transaction must pass to reach the account with institution.
PAYE	Paying Institution	Party from whose account the payment needs to be done, if different from the Sender's account.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including connected BICs, non-connected BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 61. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A or E	Cash Account
2	O	CHAR	N		A or E	Charges Account
3	O	COMM	N		A or E	Commission Account
4	O	TAXE	N		A or E	Tax Account

**DEFINITION**

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**62. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time



**DEFINITION**

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**63. Field 20C: Reference: Processing Reference****FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**64. Field 70C: Narrative: Party Narrative****FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
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**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**65. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional subsequence C2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY	Cash Parties
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**66. Field 16R: Start of Block****FORMAT**

Option R 16c

**PRESENCE**

Mandatory in optional subsequence C3

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT            Amounts

**67. Field 17B: Flag****FORMAT**

Option B                    :4!c//1!a                    (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACRU	N		B	Accrued Interest Flag
2	O	STAM	N		B	Stamp Duty Flag
3	O	EXEC	N		B	Brokerage Amount Flag

**DEFINITION**

This qualified generic field specifies:

ACRU	Accrued Interest Flag	Indicates whether the net proceeds include interest accrued on the financial instrument.
EXEC	Brokerage Amount Flag	Indicates whether the net proceeds include brokerage fees for the transaction.
STAM	Stamp Duty Flag	Indicates whether the net proceeds include stamp duty for the transaction.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

## USAGE RULES

Flag is only to be used in a sequence C3 with settlement amount field 19A::SETT//[N]3!a15d as it indicates whether the concerned settlement amount includes the accrued interest and/or the stamp duty amount.

**68. Field 19A: Amount**

## FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

## PRESENCE

Mandatory in optional subsequence C3

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N		A	Accrued Interest Amount
	or	EXEC	N		A	Executing Broker's Commission
	or	CHAR	N		A	Charges/Fees
	or	LOCO	N		A	Local Broker's Commission
	or	COUN	N		A	Country, National, Federal Tax
	or	DEAL	N		A	Trade Amount
	or	ISDI	N		A	Issue Discount/Allowance
	or	LEVY	N		A	Payment Levy Tax
	or	LOCL	N		A	Local Tax
	or	MACO	N		A	Matching/Confirmation Fee
	or	MARG	N		A	Margin Amount
	or	REGF	N		A	Regulatory Fees
	or	SETT	N	C3	A	Settlement Amount
	or	SHIP	N		A	Shipping Amount
	or	SPCN	N		A	Special Concessions
	or	STAM	N		A	Stamp Duty
	or	STEX	N		A	Stock Exchange Tax
	or	TRAN	N		A	Transfer Tax
	or	TRAX	N		A	Transaction Tax
	or	VATA	N		A	Value-Added Tax

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	WITH	N		A	Withholding Tax
	or	OTHR	N		A	Other Amount
	or	COAX	N		A	Consumption Tax
	or	ACCA	N		A	Accrued Capitalisation
	or	ANTO	N		A	Net Gain/Loss
-	or	<a href="#">RSCH</a>	<a href="#">N</a>	-	<a href="#">A</a>	<a href="#">Research Fee</a>
2	O	RESU	N	C1	A	Resulting Amount
3	O	OCMT	N		A	Original Currency Amount

## DEFINITION

This field specifies an amount of money. This field is part of a sequence which identifies cash amounts such as taxes and charges, as well as amounts needed for accounting purposes, for example, original face value traded, broker commission, etc.

This qualified generic field specifies:

ACCA	Accrued Capitalisation	Amount of unpaid interest (on interest bearing instruments which have defaulted and have subsequently restructured), which is capitalised and added to the original principal amount.
ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
ANTO	Net Gain/Loss	Total net trade amount of all the trade transactions.
CHAR	Charges/Fees	Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.
COAX	Consumption Tax	Amount of consumption tax.
COUN	Country, National, Federal Tax	Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.
DEAL	Trade Amount	Principal amount of a trade (price multiplied by quantity).
EXEC	Executing Broker's Commission	Amount of money paid to an executing broker as a commission.
ISDI	Issue Discount/ Allowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LEVY	Payment Levy Tax	Amount of payment levy tax.
LOCL	Local Tax	Amount of tax charged by the jurisdiction in which the financial instrument settles.
LOCO	Local Broker's Commission	Amount of commission paid to a local broker.
MACO	Matching/ Confirmation Fee	Amount of money charged for matching and/or confirmation.
MARG	Margin Amount	Amount of money deposited by the trading party in a margin account.

OCMT	Original Currency Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
OTHR	Other Amount	Amount of money that cannot be categorised.
REGF	Regulatory Fees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
RESU	Resulting Amount	Amount of money that results from a foreign exchange conversion.
<a href="#">RSCH</a>	<a href="#">Research Fee</a>	<a href="#">Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.</a>
SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.
SHIP	Shipping Amount	All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.
SPCN	Special Concessions	Amount of drawdown or other reduction from or in addition to the deal price.
STAM	Stamp Duty	Amount of stamp duty.
STEX	Stock Exchange Tax	Amount of stock exchange tax.
TRAN	Transfer Tax	Amount of tax levied on a transfer of ownership of financial instrument.
TRAX	Transaction Tax	Amount of transaction tax.
VATA	Value-Added Tax	Amount of value added tax.
WITH	Withholding Tax	Amount of money that will be withheld by a tax authority.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 69. Field 98a: Date/Time: Value Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N		A or C	Value Date/Time

**DEFINITION**

This qualified generic field specifies:

VALU      Value Date/Time      Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 70. Field 92B: Rate: Exchange Rate

**FORMAT**

Option B      :4!c//3!a/3!a/15d      (Qualifier)(First Currency Code)(Second Currency Code)(Rate)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXCH	N		B	Exchange Rate

**DEFINITION**

This qualified generic field specifies:

EXCH      Exchange Rate      Exchange rate between the amount and the resulting amount.

## NETWORK VALIDATED RULES

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## USAGE RULES

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code).

## 71. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional subsequence C3

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

AMT                      Amounts

## 72. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional sequence C

### DEFINITION

This field specifies the end of a block and the name of that block.



## CODES

This field must contain the following code (Error code(s): T92):

SETDET      Settlement Details

**73. Field 16R: Start of Block**

## FORMAT

Option R                      16c

## PRESENCE

Mandatory in optional sequence D

## DEFINITION

This field specifies the start of a block and the name of that block.

## CODES

This field must contain the following code (Error code(s): T92):

OTHRPTY      Other Parties

**74. Field 95a: Party**

## FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

## PRESENCE

Mandatory in optional sequence D

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	EXCH	N	C5	P, Q, or R	Stock Exchange

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	MERE	N	C5, C11	P, Q, or R	Recipient of Message
	or	MEOR	N	C5, C11	P, Q, or R	Originator of Message
	or	TRRE	N	C5	P, Q, or R	Trade Regulator
	or	VEND	N	C5, C8	P, Q, or R	Vendor
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
2	O	ALTE	R	C10	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
EXCH	Stock Exchange	Party that identifies the stock exchange.
MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.
TRAG	Triparty Agent	Party that handles tri-party transactions.
TRRE	Trade Regulator	Party that identifies the trade regulator.
VEND	Vendor	Vendor of the Settlement Standing Instruction database requested to be consulted through sequence c field 22F::DBNM//VEND.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.

FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 75. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Conditional (see rule C9) in optional sequence D

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C9	A or B	Safekeeping Account
2	O	CASH	N	C9	A or E	Cash Account

**DEFINITION**

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

**CODES**

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**76. Field 70C: Narrative: Party Narrative****FORMAT**

Option C :4!c//4\*35x (Qualifier)(Narrative)

**PRESENCE**

Optional in optional sequence D

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**77. Field 20C: Reference: Processing Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional sequence D

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

**78. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional sequence D

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

OTHRPRTY            Other Parties

**79. Field 16R: Start of Block****FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional sequence E

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

REPO            Two Leg Transaction Details

**80. Field 98a: Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

**DEFINITION**

This qualified generic field specifies:

RERA	Rate Change Date/ Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

**CODES**

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**81. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator
4	O	LEGA	N		F	Legal Framework Indicator

**DEFINITION**

This qualified generic field specifies:

LEGA	Legal Framework Indicator	Legal framework of the transaction.
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MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

## CODES

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.



A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

## CODES

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
------	----------------	------------------------------------------------------------------------------------------

## 82. Field 20C: Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Reference
2	O	REPO	N		C	Transaction Reference

**DEFINITION**

This qualified generic field specifies:

REPO	Transaction Reference	Reference common to all the collateral pieces (one or many).
SECO	Second Leg Reference	Reference of the second leg of the transaction.

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'

(Error code(s): T26).

**83. Field 92a: Rate****FORMAT**

Option A	:4!c/[N]15d	(Qualifier)(Sign)(Rate)
Option C	:4!c/[8c]/24x	(Qualifier)(Data Source Scheme)(Rate Name)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VASU	N		C	Variable Rate Support
2	O	REPO	N		A	Repurchase Rate
3	O	RSPR	N		A	Spread Rate
4	O	PRIC	N		A or C	Pricing Rate
5	O	SLMG	N		A	Stock Loan Margin

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
6	O	SHAI	N		A	Securities Haircut

**DEFINITION**

This qualified generic field specifies:

PRIC	Pricing Rate	Interest rate to be paid on the transaction amount, as agreed between the counterparties.
REPO	Repurchase Rate	Repurchase rate used to calculate the repurchase amount.
RSPR	Spread Rate	Margin over or under an index that determines the repurchase rate.
SHAI	Securities Haircut	Haircut or valuation factor on the security expressed as a percentage.
SLMG	Stock Loan Margin	Percentage mark-up on a loan consideration used to reflect the lender's risk.
VASU	Variable Rate Support	Index or support rate used together with the spread to calculate the repurchase rate.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**84. Field 99B: Number Count****FORMAT**

Option B :4!c//3!n (Qualifier)(Number)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CADE	N		B	Transaction Call Delay
2	O	TOCO	N		B	Total Number of Collateral Instructions

## DEFINITION

This qualified generic field specifies:

CADE	Transaction Call Delay	Minimum number of days' notice a counterparty needs for terminating the transaction.
TOCO	Total Number of Collateral Instructions	Total number of collateral instructions involved in the transaction.

## 85. Field 19A: Amount

## FORMAT

Option A :4!c/[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

## PRESENCE

Optional in optional sequence E

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FORF	N		A	Forfeit Amount
2	O	TRTE	N		A	Termination Transaction Amount
3	O	REPP	N		A	Premium Amount
4	O	ACRU	N		A	Accrued Interest Amount
5	O	DEAL	N		A	Deal Amount
6	O	TAPC	N		A	Termination Amount per Piece of Collateral

## DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between two periods (for second leg).
DEAL	Deal Amount	Principal amount of a trade (for second leg).
FORF	Forfeit Amount	Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

REPP	Premium Amount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
TAPC	Termination Amount per Piece of Collateral	Amount of money to be settled per piece of collateral to terminate the transaction.
TRTE	Termination Transaction Amount	Total amount of money to be settled to terminate the transaction.

#### NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 86. Field 70C: Narrative: Second Leg Narrative

#### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

#### PRESENCE

Optional in optional sequence E

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Narrative

#### DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
------	----------------------	-------------------------------------------------------------------------

## USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 87. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional sequence E

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

REPO              Two Leg Transaction Details

## MT 515 Client Confirmation of Purchase or Sale

**Note:** The use of this message for investment funds is subject to restrictions - the message may only be sent or received by institutions that are members of the Funds Closed User Group.

### MT 515 Scope

This message is sent by an executing party, for example, a broker-dealer, to an instructing party, for example, a client, or its authorised representative.

This message is used to confirm the details of a purchase or sale executed by the executing party on behalf of the instructing party. It is also used to provide details on the payment side of the transaction.

It may also be used to:

- request the cancellation of a previously sent client confirmation
- re-send a client confirmation previously sent
- provide a third party with a copy of the message (be it the confirmation or request for cancellation) being sent.

Where legally accepted, this message serves as an electronic contract note which is legally binding on both parties.

Where a block trade has been executed and allocation instructions provided, one client confirmation must be sent per allocation.

This message may be sent directly or via an ETC service provider between parties to the trade. It may also be sent as a copy from the instructing party and/or executing party to their respective custodians, to provide settlement information where an agreement to this effect exists.

This message must not be sent by an ETC service provider to a custodian.

### MT 515 Format Specifications

#### MT 515 Client Confirmation of Purchase or Sale

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
O	28E			Page Number/Continuation Indicator	5n/4!c	2
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	3
M	23G			Function of the Message	4!c[/4!c]	4
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	5



Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	22F	TRTR	Indicator	Trade Transaction Type	:4!c/[8c]/4!c	6
-----> Mandatory Repetitive Subsequence A1 Linkages						
M	16R			Start of Block	LINK	7
O	13a	LINK	Number Identification	Linked Message	A or B	8
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	9
M	16S			End of Block	LINK	10
-----  End of Subsequence A1 Linkages						
M	16S			End of Block	GENL	11
End of Sequence A General Information						
-----> Optional Repetitive Sequence B Partial Fill Details						
M	16R			Start of Block	PAFILL	12
M	36B	PAFI	Quantity of Financial Instrument	Quantity of Financial Instrument Partially Filled	:4!c//4!c/15d	13
M	90a	DEAL	Price	Deal Price	A or B	14
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	15
-----						
O	98a	TRAD	Date/Time	Trade Date/Time	A, B, C, or E	16
----->						
O	94a	TRAD	Place	Place of Trade	B or L	17
-----						
M	16S			End of Block	PAFILL	18
-----  End of Sequence B Partial Fill Details						
Mandatory Sequence C Confirmation Details						
M	16R			Start of Block	CONFDET	19
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	20
-----						
----->						
M	90a	4!c	Price	(see qualifier description)	A or B	21
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	22
-----						
----->						
O	99A	4!c	Number Count	(see qualifier description)	:4!c//[N]3!n	23
-----						
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, or L	24
-----						
O	19A	SETT	Amount	Settlement Amount	:4!c//[N]3!a15d	25
----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	26
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c/3!a	27
-----> <b>Mandatory Repetitive Subsequence C1 Confirmation Parties</b>						
M	16R			Start of Block	CONFPTY	28
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	29
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	30
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	31
O	20C	PROC	Reference	Processing Reference	:4!c/16x	32
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	33
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	34
-----						
M	16S			End of Block	CONFPTY	35
-----  <b>End of Subsequence C1 Confirmation Parties</b>						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	36
-----						
M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	37
<b>Optional Subsequence C2 Financial Instrument Attributes</b>						
M	16R			Start of Block	FIA	38
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	39
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	40
-----						
----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	41
-----						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	42
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	43
-----						
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	44
-----						
----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	45
-----						
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	46
-----						
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	47
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	48
-----						
----->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	49
-----						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	50
M	16S			End of Block	FIA	51
<b>End of Subsequence C2 Financial Instrument Attributes</b>						
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	52
-----						
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	53
-----						
M	16S			End of Block	CONFDET	54
<b>End of Sequence C Confirmation Details</b>						
<b>Optional Sequence D Settlement Details</b>						
M	16R			Start of Block	SETDET	55
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	56
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	57
-----> <b>Optional Repetitive Subsequence D1 Settlement Parties</b>						
M	16R			Start of Block	SETPRTY	58
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	59
-----						
O	97a	SAFE	Account	Safekeeping Account	A or B	60

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	98a	PROC	Date/Time	Processing Date/Time	A or C	61
O	20C	PROC	Reference	Processing Reference	:4!c//16x	62
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or D	63
-----						
M	16S			End of Block	SETPRTY	64
-----  End of Subsequence D1 Settlement Parties						
-----> Optional Repetitive Subsequence D2 Cash Parties						
M	16R			Start of Block	CSHPRTY	65
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	66
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A or E	67
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	68
O	20C	PROC	Reference	Processing Reference	:4!c//16x	69
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	70
M	16S			End of Block	CSHPRTY	71
-----  End of Subsequence D2 Cash Parties						
-----> Optional Repetitive Subsequence D3 Amounts						
M	16R			Start of Block	AMT	72
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	73
-----						
----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	74
-----						
O	98a	VALU	Date/Time	Value Date/Time	A or C	75

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	76
M	16S			End of Block	AMT	77
-----  End of Subsequence D3 Amounts						
M	16S			End of Block	SETDET	78
End of Sequence D Settlement Details						
-----> Optional Repetitive Sequence E Other Parties						
M	16R			Start of Block	OTHRPTY	79
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	80
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	81
-----						
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	82
O	20C	PROC	Reference	Processing Reference	:4!c//16x	83
M	16S			End of Block	OTHRPTY	84
-----  End of Sequence E Other Parties						
Optional Sequence F Two Leg Transaction Details						
M	16R			Start of Block	REPO	85
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	86
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	87
-----						
----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	88
-----						
----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	89
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	90
-----						
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	91
-----						
O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	92
M	16S			End of Block	REPO	93
<b>End of Sequence F Two Leg Transaction Details</b>						
M = Mandatory, O = Optional - Network Validated Rules may apply						

## MT 515 Network Validated Rules

- C1** If an Exchange Rate (field :92B::EXCH) is present, the corresponding Resulting Amount (field :19A::RESU) must be present in the same subsequence. If the Exchange Rate is not present the Resulting Amount is not allowed (Error code(s): E62).

Subsequence D3 if field :92B::EXCH is ...	Subsequence D3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C2** If the Settlement Amount (:19A::SETT) is present in sequence C, it must not be present in any occurrence of subsequence D3 (Error code(s): E73).

Sequence C if field :19A::SETT is ...	Then, for each occurrence of subsequence D3 field :19A::SETT is ...
Present	Not allowed
Not present	Optional

- C3** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then field :20C::PREV must be present in one and only one occurrence of A1; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

<b>Sequence A if field :23G: is ...</b>	<b>Then field :20C::PREV is ...</b>
CANC	Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1
NEWM	Not applicable
PREA	Not applicable

- C4** The following party fields for subsequences D1 and D2 cannot appear more than once in sequence D. The party fields for sequence E cannot appear more than once in a message (Error code(s): E84):

<b>Subsequence D1</b>	<b>Subsequence D2</b>	<b>Sequence E</b>
:95a::BUYR	:95a::ACCW	:95a::EXCH
:95a::DEAG	:95a::BENM	:95a::MEOR
:95a::DECU	:95a::PAYE	:95a::MERE
:95a::DEI1	:95a::DEBT	:95a::TRRE
:95a::DEI2	:95a::INTM	:95a::VEND
:95a::PSET		:95a::TRAG
:95a::REAG		
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C5** If a qualifier from the list Deliverers is present in a subsequence D1, in a field :95a:4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): E86).

In other words, in sequence D, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence D1, then :95a::DEI1 must be present in another subsequence D1.
- If :95a::DEI1 is present in subsequence D1, then :95a::DECU must be present in another subsequence D1.
- If :95a::DECU is present in subsequence D1, then :95a::SELL must be present in another subsequence D1.
- If :95a::SELL is present in subsequence D1, then :95a::DEAG must be present in another subsequence D1.

If a qualifier from the list Receivers is present in a subsequence D1, in a field :95a:4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence D, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence D1, then :95a::REI1 must be present in another subsequence D1.



- If :95a::REI1 is present in subsequence D1, then :95a::RECU must be present in another subsequence D1.
- If :95a::RECU is present in subsequence D1, then :95a::BUYR must be present in another subsequence D1.
- If :95a::BUYR is present in subsequence D1, then :95a::REAG must be present in another subsequence D1.

Deliverers		Receivers	
DEI2	Deliverer's Intermediary 2	REI2	Receiver's Intermediary 2
DEI1	Deliverer's Intermediary 1	REI1	Receiver's Intermediary 1
DECU	Deliverer's Custodian	RECU	Receiver's Custodian
SELL	Seller (Deliverer)	BUYR	Buyer (Receiver)
DEAG	Delivering Agent	REAG	Receiving Agent

- C6** In subsequence D1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence. (Error code(s): E52).

Subsequence D1 if field :95a::PSET is ...	Subsequence D1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C7** In sequence C, if field :22H::BUSE//SWIT is present, then field :20C::PREV must be present in minimum one occurrence of subsequence A1 Linkages. (Error code(s): E53).

Sequence C if field :22H::BUSE//SWIT is ...	Then field :20C::PREV is ...
Present	Mandatory, that is, must be present in minimum one occurrence of A1
Not present	Optional

- C8** If field :22F::DBNM//VEND is present in sequence D, then a vendor must be specified; that is one occurrence of sequence E must contain field :95a::VEND (Error code(s): D71).

If sequence D is ...	And in sequence D if field :22F::DBNM//VEND is ... <sup>(1)</sup>	Then sequence E is ...	And in one occurrence of sequence E field :95a::VEND is ...
Present	Present	Mandatory that is sequence E must be present minimum once	Mandatory
	Not present	Optional	Optional
Not present	Not applicable	Optional	Optional

(1) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

- C9** In sequence E, if field :95a::EXCH Stock Exchange or :95a::TRRE Trade Regulator is present, then field :97a:: is not allowed in the same sequence (Error code(s): E63).

Sequence E if field :95a::EXCH or TRRE is ...	Sequence E then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C10** If either Deal Price (field :90a::DEAL) or Original Ordered Quantity (field :36B::ORDR) (in sequence C), or Settlement Amount (field :19A::SETT) (in subsequence D3) are present more than once, then in sequence C Buy/Sell Indicator (field :22H::BUSE) must be present with Indicator code FPOO or IPOO or IPPO (Error code(s): E75).

Sequence C if field :90a::DEAL is ...	Sequence C if field :36B::ORDR is ...	Subsequence D3 if field :19A::SETT is ... <sup>(1)</sup>	Sequence C then field :22H::BUSE ...
Present only once	Not present or present only once	Not present or present only once	May contain any Indicator code
		Present more than once	Indicator code must be FPOO or IPOO or IPPO
	Present more than once	Not applicable	Indicator code must be FPOO or IPOO or IPPO
Present more than once	Not applicable	Not applicable	Indicator code must be FPOO or IPOO or IPPO

(1) Field :19A::SETT is not repetitive in subsequence D3, but subsequence D3 itself is repetitive.

- C11** In each occurrence of sequence B, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence C, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence C, field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence C1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence D1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence D2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of sequence E, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

- C12** In each occurrence of sequence E, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

## MT 515 Usage Rules

- When an instruction is sent to a party other than the original Receiver, this original Receiver is identified in the other parties sequence as :95a::MERE (Recipient of the Message).
- The underlying fund or client (:95a::INVE), must be present.
- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.
- When an ETC service provider transfers a message from one institution to another, and when the originator of the message is not already identified in the confirmation parties sequence or the settlement parties sequence, then the originating party is identified in the other parties sequence as :95a::MEOR (Originator of Message).
- In the case of a non-allocated trade, when an order to buy or sell was executed in several parts, normally one confirmation is sent for each day of execution. Where the confirmation is sent upon the final completion of the order, the executing party may show the partial trades, listing the dates, times, quantities and prices (partial fill sequence).
- The Receiver of a request to cancel must advise the requesting party that the request has been accepted or denied in an MT 509 Trade Status Message.

## MT 515 Field Specifications

### 1. Field 16R: Start of Block

#### FORMAT

Option R                      16c

#### PRESENCE

Mandatory in mandatory sequence A

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

GENL          General Information

## 2. Field 28E: Page Number/Continuation Indicator

**FORMAT**

Option E          5n/4!c          (Page Number)(Continuation Indicator)

**PRESENCE**

Optional in mandatory sequence A

**DEFINITION**

This field provides the page number and a continuation indicator to indicate that the multi-parts confirmation is to continue or that the message is the last page of the multi-parts confirmation.

**CODES**

Continuation Indicator must contain one of the following codes (Error code(s): T97):

LAST	Last Page	Last page of a multi-parts confirmation with more than one page.
MORE	Intermediate Page	Intermediate page of a multi-parts confirmation which contains additional pages.
ONLY	Only Page	Only page of the confirmation.

## 3. Field 20C: Reference: Sender's Message Reference

**FORMAT**

Option C          :4!c//16x          (Qualifier)(Reference)

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SEME	N		C	Sender's Message Reference

**DEFINITION**

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
------	----------------------------	-------------------------------------------------------------------------

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**4. Field 23G: Function of the Message****FORMAT**

Option G	4!c[/4!c]	(Function)(Subfunction)
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**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function must contain one of the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.
PREA	Preadvice	Pre-advice the invoice of the trade at trade date. The pre-advice is not binding for settlement.

**CODES**

When present, Subfunction must contain one of the following codes (Error code(s): T85):

CODU	Copy Duplicate	Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is a copy to a party other than the account owner/account servicer, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

## USAGE RULES

To cancel a previously sent confirmation, Function is CANC. The reference in the linkage sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

Function PREA can only be used for the preadvice of confirmation of trades executed on markets where the client side trade confirmation is not considered final until the market side trade is settled. The use of PREA must be bilaterally agreed by the sender and the receiver.

## 5. Field 98a: Date/Time: Preparation Date/Time

### FORMAT

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)

### PRESENCE

Optional in mandatory sequence A

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, or E	Preparation Date/Time

### DEFINITION

This qualified generic field specifies:

PREP	Preparation Date/ Time	Date/time at which the message was prepared.
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### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

### USAGE RULES

This field is provided for information only and is not binding on the parties, unless it has been assigned by a third party system.

## 6. Field 22F: Indicator: Trade Transaction Type

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Mandatory in mandatory sequence A

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRTR	N		F	Trade Transaction Type

### DEFINITION

This qualified generic field specifies:

TRTR	Trade Transaction Type	Specifies the type of transaction of which the order is a component.
------	------------------------	----------------------------------------------------------------------

### CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BASK	Basket Trade	Transaction is a single order to buy and sell several financial instruments for the purpose of simultaneous buying and selling. Baskets are often used for a set of 15 or more financial instruments and play a role in arbitrage activity.
EMTR	Employee Trade Reporting	Transaction relates to employee trade reporting.
INDX	Index Trade	Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500.
LIST	List Trade	Transaction is a trade of a predetermined set of financial instruments.
PALL	Pre-Allocation	Transaction is a pre-allocation.
PROG	Program Trade	Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments.
TRAD	Trade	Transaction is a regular trade.

## 7. Field 16R: Start of Block

### FORMAT

Option R 16c

**PRESENCE**

Mandatory in mandatory subsequence A1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

LINK            Linkages

## 8. Field 13a: Number Identification: Linked Message

**FORMAT**

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in mandatory subsequence A1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A or B	Linked Message

**DEFINITION**

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.
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**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.



## 9. Field 20C: Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Mandatory in mandatory subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	RELA	N		C	Related Message Reference
	or	PREV	N	C3, C7	C	Previous Message Reference
	or	MAST	N		C	Master Reference
	or	BASK	N		C	Basket Reference
	or	INDX	N		C	Index Reference
	or	LIST	N		C	List Reference
	or	PROG	N		C	Program Reference
	or	TRRF	N		C	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	ISSU	N		C	Issuer Reference
	or	BMRB	N		C	Block Matching Reference
	or	ALMR	N		C	Allocation Matching Reference

### DEFINITION

This qualified generic field specifies:

ALMR	Allocation Matching Reference	Reference of the linked message at the Detail/Allocation Level which identifies a centrally matched transaction.
BASK	Basket Reference	Reference identifying a basket trade.
BMRB	Block Matching Reference	Reference of the linked message at the Trade/Block Level which identifies a centrally matched transaction.
COLR	Collateral Reference	Reference assigned to a collateral transaction linked to the settlement transaction.
COMM	Common Reference	Unique reference agreed upon by the two trade counterparties to identify the trade.

INDX	Index Reference	Reference identifying an index trade.
ISSU	Issuer Reference	Reference that an issuer attributes to a fund (funds industry).
LIST	List Reference	List reference which identifies a list trade.
MAST	Master Reference	Unique and unambiguous identifier used to link a group of individual transactions together.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
PROG	Program Reference	Program reference which identifies a program trade.
RELA	Related Message Reference	Message reference of the linked message which was previously received.
TRRF	Deal Reference	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.

#### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

#### USAGE RULES

MAST, BASK, INDX, LIST, PROG, COMM and ISSU references must not appear more than once in the message.

### 10. Field 16S: End of Block

#### FORMAT

Option S                      16c

#### PRESENCE

Mandatory in mandatory subsequence A1

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

LINK                      Linkages

### 11. Field 16S: End of Block

#### FORMAT

Option S                      16c

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

GENL      General Information

## **12. Field 16R: Start of Block**

**FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional sequence B

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

PAFILL      Partial Fill Details

## **13. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument Partially Filled**

**FORMAT**

Option B                      :4!c//4!c/15d                      (Qualifier)(Quantity Type Code)(Quantity)

**PRESENCE**

Mandatory in optional sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PAFI	N		B	Quantity of Financial Instrument Partially Filled

**DEFINITION**

This qualified generic field specifies:

PAFI	Quantity of Financial Instrument Partially Filled	Quantity of financial instruments of the partial purchase or sale being confirmed.
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**CODES**

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

**NETWORK VALIDATED RULES**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**14. Field 90a: Price: Deal Price****FORMAT**

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Mandatory in optional sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAL	N		A or B	Deal Price

**DEFINITION**

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
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**CODES**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

**CODES**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

**15. Field 22F: Indicator****FORMAT**

Option F	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Indicator)
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**PRESENCE**

Optional in optional sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		F	Type of Price Indicator
2	O	MPLE	N		F	Maximum Price Level Indicator

**DEFINITION**

This qualified generic field specifies:

MPLE	Maximum Price Level Indicator	Allows an order to specify a maximum number of price levels to trade through.
PRIC	Type of Price Indicator	Specifies the type of transaction price.

**CODES**

If Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
COMB	Combined Expenses	Price is a combined expenses price (used in the UK market).
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

**CODES**

If Qualifier is MPLE and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 (Error code(s): K22).

## 16. Field 98a: Date/Time: Trade Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

### PRESENCE

Optional in optional sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	N		A, B, C, or E	Trade Date/Time

### DEFINITION

This qualified generic field specifies:

TRAD      Trade Date/Time      Date/time at which the trade was executed.

### CODES

In option B, if Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI      Various      Partial trades have occurred over a period of two or more days.

### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

### USAGE RULES

Trade Date/Time, when used with format 98C or 98E, must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

## 17. Field 94a: Place: Place of Trade

### FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

### PRESENCE

Optional in optional sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C11	B or L	Place of Trade

### DEFINITION

This qualified generic field specifies:

TRAD	Place of Trade	Place at which the partial trade is to be/was executed.
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### CODES

In option B, if Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Trade was executed on a stock exchange.
OTCO	Over The Counter	Trade was executed over-the-counter.
PRIM	Primary Market	Trade was executed on a primary market.
SECM	Secondary Market	Trade was executed on a secondary market.
VARI	Various	Trade was executed on various places.

### NETWORK VALIDATED RULES

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### USAGE RULES

When Place Code is OTCO, Narrative, if present, must specify the system, for example, OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example, EXCH/XNYS for the New York Stock Exchange.



## 18. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in optional sequence B

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

PAFILL Partial Fill Details

## 19. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in mandatory sequence C

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFDET Confirmation Details

## 20. Field 98a: Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

**PRESENCE**

Mandatory in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAD	N		A, B, C, or E	Trade Date/Time
2	M	SETT	N		A, B, or C	Settlement Date/Time
3	O	NAVD	N		A or C	Net Asset Value Calculation Date/Time

**DEFINITION**

This qualified generic field specifies:

NAVD	Net Asset Value Calculation Date/Time	Date/time at which the net asset value is calculated (funds industry).
SETT	Settlement Date/Time	Date/time at which the financial instruments are to be delivered or received.
TRAD	Trade Date/Time	Date/time at which the trade was executed.

**CODES**

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI	Various	Partial trades have occurred over a period of two or more days.
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**CODES**

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

CASH	Cash	Settlement is to be completed Cash (TOD/T+0).
NEDA	Next Day	Settlement is to be completed on the next Day (TOM/T+1).
OTHR	Other	Other settlement date.
REGU	Regular	Regular is defined as the default settlement period for the particular security on the exchange of execution (for example, T+1 or T+2 depending on currency).
SEOP	Seller's Option	Settlement is to be completed at the seller's option.
TBAT	To Be Announced	Settlement is to be completed as a result of a 'to be announced' trade.
TPL2	T+2	Settlement is to be completed at T+2.

TPL3	T+3	Settlement is to be completed at T+3.
TPL4	T+4	Settlement is to be completed at T+4.
TPL5	T+5	Settlement is to be completed at T+5.
WDIS	When Distributed	Settlement is to be completed when the security is distributed.
WIDI	When Issued or Distributed	Settlement is to be completed when the security is issued or when distributed.
WISS	When Issued	Settlement is to be completed when the security is issued.

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

## 21. Field 90a: Price

### FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

### PRESENCE

Mandatory in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAL	R		A or B	Deal Price
2	O	MAUP	N		A or B	Marked Up Price
	or	MADW	N		A or B	Marked Down Price

### DEFINITION

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
MADW	Marked Down Price	Marked down price. In case of an order to sell, the price the broker receives in the market minus the broker's commission.

MAUP	Marked Up Price	Marked up price. In case of an order to buy, the price that the broker paid on the market plus the broker's commission.
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## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 22. Field 92A: Rate

### FORMAT

Option A	:4!c//[N]15d	(Qualifier)(Sign)(Rate)
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### PRESENCE

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CORA	N		A	Commission Rate Applied
2	O	COWA	N		A	Percentage Commission Waived
3	O	BAKL	N		A	Backload Commission Rate
4	O	ENTF	N		A	Entrance Commission Rate
5	O	NAVR	N		A	Net Asset Value Ratio

**DEFINITION**

This qualified generic field specifies:

BAKL	Backload Commission Rate	Backload commission rate (Funds Industry).
CORA	Commission Rate Applied	Commission rate applied after waiving.
COWA	Percentage Commission Waived	Percentage of the commission that is waived.
ENTF	Entrance Commission Rate	Entrance commission rate (Funds Industry).
NAVR	Net Asset Value Ratio	Net Asset Value Ratio (Funds Industry).

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**23. Field 99A: Number Count****FORMAT**

Option A                    :4!c//[N]3!n                    (Qualifier)(Sign)(Number)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DAAC	N		A	Number of Days Accrued
2	O	GIUP	N		A	Give-Up Number of Days

**DEFINITION**

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
GIUP	Give-Up Number of Days	Number of days from the trade date that the trading party on the other side should divulge details of the transaction.

**NETWORK VALIDATED RULES**

If Number is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Number is negative.

**24. Field 94a: Place****FORMAT**

Option B	:4!c/[8c]/4!c/[30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C11	B or L	Place of Trade

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	SAFE	R	C11	B, C, F, or L	Place of Safekeeping

## DEFINITION

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded.

## CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Place of trade was a stock exchange.
OTCO	Over The Counter	Place of trade was over the counter.
PRIM	Primary Market	Place of trade is the primary market.
SECM	Secondary Market	Place of trade is the secondary market.
VARI	Various	Various places of trade.

## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
------	-----------------------	----------------------------------------------------------------------------------------------------------------------------------------------------------------

## CODES

In option F, if Qualifier is SAFE, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**NETWORK VALIDATED RULES**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

When Place Code is OTCO, Narrative, if present, must specify the system, for example, OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example, EXCH/XNYS for the New York Stock Exchange.

**25. Field 19A: Amount: Settlement Amount****FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N		A	Settlement Amount

**DEFINITION**

This qualified generic field specifies:

SETT      Settlement Amount      Total amount of money to be paid or received in exchange for the financial instrument.

**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).



## USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

**26. Field 22a: Indicator**

## FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)  
 Option H :4!c//4!c (Qualifier)(Indicator)

## PRESENCE

Mandatory in mandatory sequence C

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUSE	N	C7, C10	H	Buy/Sell Indicator
2	O	PRIC	N		F	Type of Price Indicator
3	O	PROC	N		F	Processing Indicator
4	O	RPOR	R		F	Reporting Indicator
5	O	PRIR	N		F	Priority Indicator
6	O	SETG	N		F	Settlement Instruction Generation Indicator
7	O	TTCO	R		F	Trade Transaction Condition Indicator
8	O	COST	N		F	Commission Type Indicator
9	M	PAYM	N		H	Payment Indicator
10	O	CATB	N		F	Charges/Tax Basis Indicator
11	O	TRCN	R		F	Trade Regulatory Conditions Indicator
12	O	CAOP	N		H	Corporate Action Option Code Indicator
13	O	ECIO	N		F	Capital Gain In/Out Indicator
14	O	TSTA	N		F	TIS Calculated Indicator
15	O	YIEL	N		F	Yield Type Indicator

## DEFINITION

This qualified generic field specifies:

BUSE	Buy/Sell Indicator	Specifies whether the transaction relates to the sale or purchase of financial instruments.
CAOP	Corporate Action Option Code Indicator	Specifies the corporate action options available to the account owner.
CATB	Charges/Tax Basis Indicator	Specifies the method used to calculate a charge/tax.
COST	Commission Type Indicator	Specifies the commission sharing type under which the order is to be executed.
ECIO	Capital Gain In/Out Indicator	Specifies whether the capital gain is in the scope of the EU Savings directive for the income realised upon the sale, refund or redemption of shares and units ( ...) (Article 6(1d)).
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the trade.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
SETG	Settlement Instruction Generation Indicator	Specifies whether a settlement instruction must be generated by an Electronic Trade Confirmation (ETC) service provider.
TRCN	Trade Regulatory Conditions Indicator	Specifies the trade regulatory conditions, for example, in the US under SEC regulation 10.b.10.
TSTA	TIS Calculated Indicator	Specifies whether the fund calculates the TIS.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.
YIEL	Yield Type Indicator	Specifies the type of yield at which the transaction was effected.

## CODES

In option H, if Qualifier is BUSE, Indicator must contain one of the following codes (Error code(s): K22):

BUYI	Buy	Transaction is a purchase of financial instrument by the instructing party.
CROF	Cross From	Transaction is a cross from (Funds Industry).
CROT	Cross To	Transaction is a cross to (Funds Industry).
DIVR	Reinvestment of Dividend Order	Transaction is a reinvestment of dividend order (Funds Industry. Not to be used for corporate actions).
FPOO	FPO Order	Transaction is an FPO (Follow on Public Offer) bid or order.

IPOO	IPO Order	Transaction is an IPO (Initial Public Offering) bid or order.
IPPO	IPP Order	Transaction is an IPP (Institutional Placement Programme) bid or order.
REDM	Redemption	Transaction is a redemption of funds.
SELL	Sell	Transaction is a sale of financial instrument by the instructing party.
SUBS	Subscription	Transaction is a subscription to funds.
SWIF	Switch From	Transaction is a change of an investment from one sub-fund to another sub-fund.
SWIT	Switch To	Transaction is a change of an investment from one sub-fund to another sub-fund.

## CODES

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

## CODES

In option F, if Qualifier is PROC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLOA	Close Account	Trade relates to a closure of an account.
CLOP	Close Position	Trade is to close a position.
OPEP	Open Position	Trade is to open a position.

## CODES

In option F, if Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

DEFR	Deferred Report	The report is deferred, for example, because the order was executed in partial fills.
------	-----------------	---------------------------------------------------------------------------------------

EXCH	Stock Exchange	Trade details are to be reported to a stock exchange. This stock exchange is identified in sequence E Other Parties.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This stock regulatory organisation is identified in sequence E Other Parties.

## CODES

In option F, if Qualifier is SETG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GENS	Instruction Generation by ETC Provider	Specifies if the ETC service provider is to generate a settlement instruction.
NOGE	Not Instruction Generation by ETC Provider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

## CODES

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BCBL	Board Lots	Trade is to be executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade is to be executed on bad names, not set for good names (UK specific).
BCFD	Form of Delivery	Not for foreign registration when unset (UK specific).
BCPD	Place of Delivery	In country of incorporation when unset (UK specific).
BCRO	Result of Option When Set	Result of option when set (UK specific).
BCRP	Result of Repo When Set	Result of repo when set (UK specific).
BLKO	Block Order	Trade is a block trade, allocation instructions will follow.
BTEX	Best Execution	Trade was executed at best execution.
BTMI	Bought Minus	Bought minus indicator.
CALL	Call	Trade executed following the exercise of a call option on the security.
CBNS	Cum Bonus	Trade is executed cum bonus.
CCPN	Cum Coupon	Trade is executed cum coupon.
CDIV	Cum Dividend	Trade is executed cum dividend.
CLBR	Closure Before Rollover	Trade executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
CLEN	Clean	Trade is to be executed clean, that is, does not pay government tax on the accrued interest on the bond, and consequently price is higher.
CRST	Cross Trade Allowed	Cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.

CRTS	Cum Rights	Trade is executed cum rights.
CWAR	Cum Warrants	Trade is executed cum warrants.
DIOR	Directed Order	Trade is executed with a specific trading party.
DIRT	Dirty	Trade is executed dirty, that is, pay government tax on the accrued interest of the bond.
DORD	Direct Order	Trade is executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party.
FORW	Forward Price	Trade is based on forward price. Price was calculated after the close of the dealing period.
FRAC	Fractional Parts Allowed	Fractional parts allowed.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
HIST	Historic Price	Trade is based on historic price.
MAPR	Market Price	The trade was executed at market price.
MONT	Monthly	Trade executed for month-end settlement (Deferred Settlement Service).
NBFR	New Trade Following Rollover	Trade executed for a new trade position on the next month following the rollover of a position (Deferred Settlement Service).
NCRS	No Cross Trade Allowed	No cross trade allowed.
NEGO	Negotiated Trade	A negotiated trade is a trade for which the price is not the one quoted but an <i>improved</i> one that is, negotiated price.
NMPR	Non-Market Price	The trade was executed outside of normal market conditions (for example, in the case of an iceberg order).
PETA	PreTrade Anonymity	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.
PUTT	Putt	Trade executed following the exercise of a put option on the security.
SETI	Sold Exempt	Trade is exempt from short-sale rules.
SPCU	Special Cum Dividend	Trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
SPSI	Sold Plus	Sold plus indication.
SSTI	Sold Short	Sold short indication.
TEFR	Trade Executed Following Rollover	Trade executed this month following the rollover of positions.
TRFR	Trade Following Rollover	Trade executed on the next month following the rollover of positions.

XBNS	Ex Bonus	Trade is executed ex bonus.
XCPN	Ex Coupon	Trade is executed ex coupon.
XDIV	Ex Dividend	Trade is executed ex dividend.
XRTS	Ex Rights	Trade is executed ex rights.
XWAR	Ex Warrants	Trade is executed ex warrants.

#### CODES

In option F, if Qualifier is COST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLDI	Per Client Agreement	Commission is as per client agreement.
FLAT	Flat Fee	Commission is a flat fee.
PERN	Percentage of Principal in Basis Points	Commission is a percentage of principal.
PERU	Per Unit	Commission is per unit of financial instrument.
PWCD	Percentage Commission Waived as Cash Discount	Commission is a percentage commission waived as cash discount.
PWEU	Percentage Commission Waived as Additional Units	Commission is a percentage commission waived as additional units.
SOFT	Soft Dollar Commission Sharing	Commission is a soft dollar percentage commission.
STEP	Commission Sharing Type is for Step-out Trade	Commission is for a step-out trade.

#### CODES

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

APMT	Against Payment	Against payment.
FREE	Free	Free.

#### CODES

In option F, if Qualifier is CATB and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FLAT	Charges/Tax Basis Flat or Absolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	Charges/Tax Basis per Unit	Charge/tax basis is per unit of financial instrument.

## CODES

In option F, if Qualifier is TRCN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

## CODES

In option H, if Qualifier is CAOP, Indicator must contain one of the following codes (Error code(s): K22):

CASH	Cash	Distribution of cash to holders.
DRIP	Reinvestment of Proceeds	Reinvestment proceeds into securities.

## CODES

In option F, if Qualifier is ECIO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

EUSI	Capital Gain In	Capital gain is in the scope of the directive.
EUSO	Capital Gain Out	Capital gain is out of the scope of the directive.
UKWN	Unknown	Unknown whether capital gain is in or out of the scope of the directive.

## CODES

In option F, if Qualifier is TSTA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

TSIN	TIS Not Calculated	The fund is NOT calculating the taxable income per share within NAV.
TSIY	TIS Calculated	The fund is calculating the taxable income per share within NAV.
UKWN	Unknown	Unknown whether the fund is calculating the taxable income per share within NAV.

## CODES

In option F, if Qualifier is YIEL and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CALL	To Call	Transaction was effected at yield to call.
CURR	Current	Transaction was effected at current yield.
MATU	Maturity	Transaction was effected at yield to maturity.

**CODES**

If Qualifier is PRIR and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 where 0001 refers to the highest priority (Error code(s): K22).

**USAGE RULES**

The qualifier CAOP is to be used for investment funds only, whereby the holder has the option to receive the distribution in cash or to reinvest in securities.

If field :22H::BUSE//SWIT is used, then in the linkage sequence reference must be made to the previous message sent and containing field :22H::BUSE//SWIF.

The qualifier BUSE, with codes SUBS, DIVR, REDM, CROF, CROT, SWIF and SWIT must only be used by institutions that are members of the Funds Closed User Group (CUG). Institutions that are not members of the Funds CUG and that send the MT 515 with any of the above codes will receive a NAK with error code G26.

**27. Field 11A: Currency****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

**DEFINITION**

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.



## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

**28. Field 16R: Start of Block**

## FORMAT

Option R                      16c

## PRESENCE

Mandatory in mandatory subsequence C1

## DEFINITION

This field specifies the start of a block and the name of that block.

## CODES

This field must contain the following code (Error code(s): T92):

CONFPTY                      Confirmation Parties

**29. Field 95a: Party**

## FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

## PRESENCE

Mandatory in mandatory subsequence C1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	INVE	N		P, Q, or R	Investor
	or	BUYR	N		P, Q, or R	Buyer

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	CLBR	N		P, Q, or R	Clearing Broker
	or	SELL	N		P, Q, or R	Seller
	or	STBR	N		P, Q, or R	Step-In Broker
	or	INBR	N		P, Q, or R	Introducing Broker
	or	BRCR	N		P, Q, or R	Broker of Credit
	or	ETC1	N		P, Q, or R	ETC Service Provider 1
	or	ETC2	N		P, Q, or R	ETC Service Provider 2
	or	AFFM	N		P, Q, or R	Affirming Party
	or	RQBR	N		P, Q, or R	Requested Broker
2	O	ALTE	R	C11	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

AFFM	Affirming Party	Party that affirms the details of a previously confirmed transaction.
ALTE	Alternate Identification	Alternate identification for a party.
BRCR	Broker of Credit	Party that receives the trade credit.
BUYR	Buyer	Party that receives the financial instrument.
CLBR	Clearing Broker	Party that settles the trade on behalf of the executing broker.
ETC1	ETC Service Provider 1	Party acting as the Electronic Trade Confirmation (ETC) service provider 1.
ETC2	ETC Service Provider 2	Party acting as the Electronic Trade Confirmation (ETC) service provider 2.
INBR	Introducing Broker	Party that has the closest association with the investor.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
RQBR	Requested Broker	In a directed order (:22F::TTCO//DIOR), broker with which the Receiver of the message is requested to execute the order.
SELL	Seller	Party that delivers the financial instrument.
STBR	Step-In Broker	Party to whom the investor directs the credit for executing trade.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
EMPL	Employee Identification Number	Number assigned to a specific employee for employee trade reporting.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

### 30. Field 97a: Account

#### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

#### PRESENCE

Optional in mandatory subsequence C1

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account
2	O	CASH	N		A or E	Cash Account

#### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

#### CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

**31. Field 98a: Date/Time: Processing Date/Time**

## FORMAT

Option A :4!c//8!n (Qualifier)(Date)  
 Option C :4!c//8!n6!n (Qualifier)(Date)(Time)

## PRESENCE

Optional in mandatory subsequence C1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

## DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**32. Field 20C: Reference: Processing Reference**

## FORMAT

Option C :4!c//16x (Qualifier)(Reference)

## PRESENCE

Optional in mandatory subsequence C1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**33. Field 70a: Narrative****FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative
2	O	DECL	N		E	Declaration Details Narrative

**DEFINITION**

This qualified generic field specifies:

DECL	Declaration Details Narrative	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 34. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Optional in mandatory subsequence C1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRCA	R		F	Party Capacity Indicator
2	O	INCA	N		F	Investor Capacity Indicator

### DEFINITION

This qualified generic field specifies:

INCA	Investor Capacity Indicator	Role of the investor in the transaction.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

### CODES

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Trading as Agent	Party is trading on behalf of his client.
BAGN	Acting as Agent for Customer and Other Person	Party is acting as an agent for both customer and another person.
CAGN	Crossing as Agent	Party is crossing on behalf of his client.
CPRN	Crossing as Principal	Party is crossing for his own account.
INFI	Investment Firm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	Market Maker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.

MLTF	Multi-Lateral Trading Facility	Multilateral trading facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OAGN	Acting as Agent for Person Other than Customer	Party is acting as an agent for a person other than a customer.
PRAG	Acting as Agent for Some Executions and Principal	Party is acting as an agent for some executions and principal for others.
PRIN	Trading as Principal	Party is trading for his own account.
RISP	Acting as Riskless Principal	Party is trading as a riskless principal, that is, the order to buy (sell) has been simultaneously offset by an order to sell (buy) with another party.
RMKT	Regulated Market	A regulated market is a market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	Systematic Internaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.
TAGT	Transfer Agent	The party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

## CODES

If Qualifier is INCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ELIG	Eligible Counterparty	MiFID classification of counterparty. Eligible customers are the most sophisticated level of investor, able to opt out of some of the protections afforded by conduct of business rules defined under MiFID.
PROF	Professional Client	MiFID classification of counterparty. Professional customers are, for example, investment firms, credit institutions, insurance companies.
RETL	Retail Client	MiFID classification of counterparty. Retail customers are the least sophisticated level of investor.

## USAGE RULES

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.



## 35. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in mandatory subsequence C1

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPRTY Confirmation Parties

## 36. Field 36B: Quantity of Financial Instrument

### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

### PRESENCE

Mandatory in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	CONF	N		B	Quantity of Financial Instrument Confirmed
2	O	ORDR	R		B	Quantity of Financial Instrument Ordered

### DEFINITION

This qualified generic field specifies:

CONF	Quantity of Financial Instrument Confirmed	Quantity of financial instrument confirmed.
ORDR	Quantity of Financial Instrument Ordered	Quantity of financial instrument requested by the client, to be traded on the market.

## CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

## NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 37. Field 35B: Identification of the Financial Instrument

### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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### PRESENCE

Mandatory in mandatory sequence C

### DEFINITION

This field identifies the financial instrument.

### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### USAGE RULES

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.

[4!c/] Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

### 38. Field 16R: Start of Block

#### FORMAT

Option R 16c

#### PRESENCE

Mandatory in optional subsequence C2

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

FIA Financial Instrument Attributes

### 39. Field 94B: Place: Place of Listing

#### FORMAT

Option B :4!c/[8c]/4!c/[30x] (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

#### PRESENCE

Optional in optional subsequence C2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

#### DEFINITION

This qualified generic field specifies:

PLIS Place of Listing Place where the referenced financial instrument is listed.

**CODES**

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Place of listing is a stock exchange.
OTCO	Over The Counter	Place of listing is over the counter.

**NETWORK VALIDATED RULES**

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Place of Listing is to be identified by its Market Identifier Code (MIC).

**40. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

**DEFINITION**

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.

MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.

A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.

A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

## CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

## CODES

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

## CODES

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
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MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

## 41. Field 12a: Type of Financial Instrument

### FORMAT

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c/[6!c	(Qualifier)(CFI Code)

### PRESENCE

Optional in optional subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

### DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

### CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.



**CODES**

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

**USAGE RULES**

When option C is used, CFI Code must be a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT, and Instrument Code or Description must contain a valid ISITC security type code.

**42. Field 11A: Currency: Currency of Denomination****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

**DEFINITION**

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.
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**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

**43. Field 98A: Date/Time****FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	CONV	N		A	Conversion Date
8	O	PUTT	N		A	Put Date
9	O	DDTE	N		A	Dated Date
10	O	FCOU	N		A	First Coupon Date
11	O	NWFC	N		A	Next Factor Date

**DEFINITION**

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
CONV	Conversion Date	Deadline by which a convertible security must be converted, according to the terms of the issue.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or on which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
NWFC	Next Factor Date	Date on which the current factor will be changed to the next factor.

PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.
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#### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

## 44. Field 92A: Rate

#### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

#### PRESENCE

Optional in optional subsequence C2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	DECL	N		A	Percentage of Debt Claims
7	O	INDX	N		A	Index Factor
8	O	YTMR	N		A	Yield To Maturity Rate

#### DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
DECL	Percentage of Debt Claims	Percentage of the underlying assets of a fund that represents a debt, for example, in the context of the EU Savings directive.
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.

NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

#### NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

## 45. Field 13a: Number Identification

#### FORMAT

Option A	:4!c/3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

#### PRESENCE

Optional in optional subsequence C2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number
3	O	LOTS	N		B	Lot Number
4	O	VERN	N		A or B	Version Number

**DEFINITION**

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
LOTS	Lot Number	Number identifying a lot constituting the financial instrument.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.
VERN	Version Number	Version number of the option contract or tranche of the related financial instrument.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**46. Field 17B: Flag****FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CONV	N		B	Convertible Flag
2	O	FRNF	N		B	Floating Rate Note Flag
3	O	COVE	N		B	Covered Flag
4	O	CALL	N		B	Callable Flag
5	O	PUTT	N		B	Puttable Flag
6	O	RATE	N		B	Rated Instrument Flag
7	O	REDM	N		B	Redemption Affecting Yield Flag
8	O	WRTS	N		B	Warrants Attached on Delivery Flag
9	O	YIEL	N		B	Yield Variance Flag
	or	ODDC	N		B	Odd Coupon Flag

**DEFINITION**

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
CONV	Convertible Flag	Indicates whether the financial instrument is convertible into another type of financial instrument.
COVE	Covered Flag	Indicates whether the underlying financial instrument of an option is owned by the writer of the option.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
ODDC	Odd Coupon Flag	Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.
PUTT	Puttable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.
RATE	Rated Instrument Flag	Indicates whether the instrument is rated by a nationally recognized statistical rating organisation.
REDM	Redemption Affecting Yield Flag	Indicates whether, in the case of a debt security subject to redemption before maturity, such redemption could affect the yield.
WRTS	Warrants Attached on Delivery Flag	Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.
YIEL	Yield Variance Flag	Indicates whether the actual yield of an asset-backed security may vary according to the rate at which the underlying receivables or other financial assets are prepaid.

## CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

## 47. Field 90a: Price

## FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

## PRESENCE

Optional in optional subsequence C2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price
3	O	TSMT	N		B	Taxable Income Per Share

## DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	<ol style="list-style-type: none"> <li>1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).</li> <li>2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).</li> <li>3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).</li> </ol>
INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.
TSMT	Taxable Income Per Share	Amount included in the NAV that corresponds, per share, to gains directly or indirectly derived from interest payments, for example, in the context of the EU Savings directive.

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 48. Field 36B: Quantity of Financial Instrument

### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

### PRESENCE

Optional in optional subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size
3	O	ORGV	N		B	Original Face Amount

### DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
ORGV	Original Face Amount	Original par or nominal value of a financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.



**CODES**

If Qualifier is MINO or Qualifier is SIZE, Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

**CODES**

If Qualifier is ORGV, Quantity Type Code must contain the following code (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
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**NETWORK VALIDATED RULES**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**49. Field 35B: Identification of the Financial Instrument****FORMAT**

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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**PRESENCE**

Optional in optional subsequence C2

**DEFINITION**

This field identifies the underlying financial instrument.

**NETWORK VALIDATED RULES**

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

**USAGE RULES**

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[2!a/]	The ISO two-digit country code, followed by the national scheme number.
[TS/]	Followed by the ticker symbol.
[XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 50. Field 70E: Narrative: Financial Instrument Attribute Narrative

### FORMAT

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in optional subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

### DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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### USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 51. Field 16S: End of Block

### FORMAT

Option S 16c

**PRESENCE**

Mandatory in optional subsequence C2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

FIA            Financial Instrument Attributes

## 52. Field 13B: Number Identification: Certificate Number

**FORMAT**

Option B            :4!c/[8c]/30x            (Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in mandatory sequence C

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CERT	R		B	Certificate Number

**DEFINITION**

This qualified generic field specifies:

CERT            Certificate Number    Unique and unambiguous number of a financial instrument certificate or other document of title.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Data Source Scheme must not be used when Number is ISO 8532, Securities - Format for transmission of certificate numbers.

## 53. Field 70E: Narrative

### FORMAT

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in mandatory sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TPRO	N		E	Trade Instruction Processing Narrative
2	O	RSTR	N		E	Restrictions

### DEFINITION

This qualified generic field specifies:

RSTR	Restrictions	Provides information about potential restrictions linked to the fund confirmed (funds industry).
TPRO	Trade Instruction Processing Narrative	Provides additional details of the trade process not included within structured fields of this message.

### USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 54. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in mandatory sequence C

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFDET Confirmation Details

**55. Field 16R: Start of Block**

## FORMAT

Option R 16c

## PRESENCE

Mandatory in optional sequence D

## DEFINITION

This field specifies the start of a block and the name of that block.

## CODES

This field must contain the following code (Error code(s): T92):

SETDET Settlement Details

**56. Field 22F: Indicator**

## FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

## PRESENCE

Mandatory in optional sequence D

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETR	N		F	Type of Settlement Transaction Indicator
2	O	STCO	R		F	Settlement Transaction Condition Indicator
3	O	STAM	N		F	Stamp Duty Indicator
4	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
5	O	REGT	N		F	Registration Indicator
6	O	BENE	N		F	Beneficial Ownership Indicator
7	O	CASY	N		F	Cash Settlement System Indicator
8	O	DBNM	N		F	Settlement Standing Instruction Database Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
9	O	REST	N		F	Restrictions Indicator
10	O	LEOG	N		F	Letter of Guarantee Indicator
11	O	SETS	N		F	Settlement System/Method Indicator
12	O	REPT	N		F	Repurchase Type Indicator

## DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
DBNM	Settlement Standing Instruction Database Indicator	Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
LEOG	Letter of Guarantee Indicator	Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Specifies the regulatory restrictions applicable to a financial instrument.
RTGS	Securities Real-Time Gross Settlement Indicator	Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.
SETR	Type of Settlement Transaction Indicator	Specifies underlying information regarding the type of settlement transaction.
SETS	Settlement System/Method Indicator	Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.
STAM	Stamp Duty Indicator	Specifies the stamp duty type or exemption reason applicable to the settlement instruction.
STCO	Settlement Transaction Condition Indicator	Specifies the conditions under which the order/trade is to be settled.

## CODES

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BSBK	Buy Sell Back	Relates to a buy sell back transaction.
COLI	Collateral In	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	Collateral Out	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DR Conversion	Relates to a depository receipt conversion.
ETFT	Exchange Traded Funds	Relates to an exchange traded fund (ETF) creation or redemption.
FCTA	Factor Update	Relates to a factor update.
INSP	In Spec/Share Exchange	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	Mark-Down	Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	Mark-Up	Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	Non Syndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	External Account Transfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	Internal Account Transfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	Pair-Off	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	Portfolio Move	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified sub-accounts.
REDM	Redemption (Funds)	Relates to a redemption of Funds (Funds Industry ONLY).
RELE	DR Release/Cancellation	Relates to a release (into/from local) of Depository Receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	Return of Delivery Without Matching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.

RVPO	Reverse Repo	Relates to a reverse repurchase agreement transaction.
SBBK	Sell Buy Back	Relates to a sell buy back transaction.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
SYND	Syndicated	Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager.
TBAC	TBA Closing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	Triparty Repo	Relates to a triparty repurchase agreement.
TRVO	Triparty Reverse Repo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

## CODES

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	Delivery Without Matching	Matching receipt instruction not required (only for concerned ICSD and CSD).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
IAAB	Instruct Account Balance	Indicates whether the available balance in the cash account is to be utilised for the transaction.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement Allowed	Partial settlement is allowed.
PHYS	Physical	Securities are to be physically settled.



RESI	CSD Payment Only	Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

## CODES

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NRTG	Non-RTGS	Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored.
YRTG	RTGS	Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored.

## CODES

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NREG	Street Name	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Register	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

## CODES

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NBEN	NCBO	No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored.
YBEN	CBO	Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored.

## CODES

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BOKW	Bank of Korea Wire	Settle money through Bank of Korea Wire.
CHEC	Cheque	Settle money through cheque.
GBSC	UK Domestic	Settle money through UK domestic.
GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.
USCH	CHIPS (US)	Settle money through CHIPS (US).
USFW	Fedwire (US)	Settle money through Fedwire (US).

#### CODES

If Qualifier is DBNM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BRKR	Broker	Settlement standing instruction database to be used is the broker's database.
INTE	Internal	Settlement standing instruction database to be used is the receiver's internal database.
VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.

#### CODES

If Qualifier is REST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

144A	Pursuant to 144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	Not Subject to Restrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Subject to Restrictions (not pursuant to 144A)	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

#### CODES

If Qualifier is LEOG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NLEG	Letter of Guarantee Not Accepted	Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.
YLEG	Letter of Guarantee Accepted	Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.

## CODES

If Qualifier is SETS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NSET	Default Settlement System/Method	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternate Settlement System/Method	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

## CODES

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CADJ	Swap/Substitution	Relates to a repo collateral substitution.
CALL	Repo Call	Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral.
PAIR	Pair-Off	Relates to a repo that is part of a pair-off.
RATE	Repo Rate	Relates to a change in the repo rate.
ROLP	Repo Contract Rollover	Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral.
TOPU	Top-Up	Relates to a cover of securities position due to deficit of collateral following mark to market valuation.
WTHD	Withdrawal	Relates to a return of securities position due to excess of collateral following mark to market valuation.

## CODES

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or exemption reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

## USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, DBNM, LEOG, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

When the code YREG in the registration indicator is present, additional registration details must be specified in the registration details narrative in the Settlement Parties sequence unless already available at the account servicer via standing instruction/SLA.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

## 57. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in optional sequence D

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

### DEFINITION

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 58. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in optional subsequence D1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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## 59. Field 95a: Party

### FORMAT

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in optional subsequence D1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SELL	N	C4, C5	P, Q, or R	Seller
	or	DECU	N	C4, C5	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C4, C5	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C4, C5	P, Q, or R	Deliverer's Intermediary 2
	or	DEAG	N	C4, C5	P, Q, or R	Delivering Agent
	or	PSET	N	C4	C, P, or Q	Place of Settlement
	or	REAG	N	C5	P, Q, or R	Receiving Agent
	or	REI1	N	C4, C5	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C4, C5	P, Q, or R	Receiver's Intermediary 2
	or	RECU	N	C4, C5	P, Q, or R	Receiver's Custodian
	or	BUYR	N	C4, C5	P, Q, or R	Buyer
2	O	ALTE	R	C11	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BUYR	Buyer	Party that receives the financial instrument.
DEAG	Delivering Agent	Delivering party that interacts with the place of settlement.
DECU	Deliverer's Custodian	Party that interacts with the delivering agent unless intermediaries exist.
DEI1	Deliverer's Intermediary 1	Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent.
DEI2	Deliverer's Intermediary 2	When present, party that interacts with the delivering agent.
PSET	Place of Settlement	Place of settlement.
REAG	Receiving Agent	Receiving agent that interacts with the place of settlement.
RECU	Receiver's Custodian	Party that interacts with the receiving agent unless intermediaries exist.
REI1	Receiver's Intermediary 1	Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent.
REI2	Receiver's Intermediary 2	When present, party that interacts with the receiving agent.
SELL	Seller	Party that delivers the financial instrument.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

**NETWORK VALIDATED RULES**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**USAGE RULES**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the *Category 5 Securities Markets Message Usage Guidelines*.

**60. Field 97a: Account: Safekeeping Account****FORMAT**

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

**PRESENCE**

Conditional (see rule C6) in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account

**DEFINITION**

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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**CODES**

In option B, if Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**61. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

**DEFINITION**

This qualified generic field specifies:



PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**62. Field 20C: Reference: Processing Reference****FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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**PRESENCE**

Optional in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**63. Field 70a: Narrative****FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)

**PRESENCE**

Optional in optional subsequence D1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	REGI	N		D	Registration Details Narrative
2	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
REGI	Registration Details Narrative	Provides information required for the registration.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**64. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional subsequence D1

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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**65. Field 16R: Start of Block****FORMAT**

Option R 16c

**PRESENCE**

Mandatory in optional subsequence D2

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY              Cash Parties

**66. Field 95a: Party****FORMAT**

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

**PRESENCE**

Mandatory in optional subsequence D2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACCW	N	C4	P, Q, or R	Account With Institution
	or	BENM	N	C4	P, Q, or R	Beneficiary of Money
	or	DEBT	N	C4	P, Q, or R	Debtor
	or	INTM	N	C4	P, Q, or R	Intermediary
	or	PAYE	N	C4	P, Q, or R	Paying Institution
2	O	ALTE	R	C11	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ACCW	Account With Institution	Financial institution that services the cash account of the beneficiary customer, if other than the Receiver.
ALTE	Alternate Identification	Alternate identification for a party.
BENM	Beneficiary of Money	Ultimate party to be credited with the money.
DEBT	Debtor	Paying agent ordering customer or debtor.
INTM	Intermediary	Financial institution through which the transaction must pass to reach the account with institution.
PAYE	Paying Institution	Party from whose account the payment needs to be done, if different from the Sender's account.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including connected BICs, non-connected BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive

slashes '/'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 67. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in optional subsequence D2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A or E	Cash Account
2	O	CHAR	N		A or E	Charges Account
3	O	COMM	N		A or E	Commission Account
4	O	TAXE	N		A or E	Tax Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment and which is held by the party specified in this sequence.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment and which is held by the party specified in this sequence.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**68. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence D2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**69. Field 20C: Reference: Processing Reference****FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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**PRESENCE**

Optional in optional subsequence D2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

## DEFINITION

This qualified generic field specifies:

PROC      Processing      Reference meaningful to the party identified.  
Reference

## NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## 70. Field 70C: Narrative: Party Narrative

## FORMAT

Option C      :4!c//4\*35x      (Qualifier)(Narrative)

## PRESENCE

Optional in optional subsequence D2

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

## DEFINITION

This qualified generic field specifies:

PACO      Party Narrative      Provides additional information regarding the party, for example, the  
contact unit or person responsible for the transaction identified in the  
message.

## USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 71. Field 16S: End of Block

## FORMAT

Option S      16c

**PRESENCE**

Mandatory in optional subsequence D2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY              Cash Parties

## 72. Field 16R: Start of Block

**FORMAT**

Option R                      16c

**PRESENCE**

Mandatory in optional subsequence D3

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT                      Amounts

## 73. Field 17B: Flag

**FORMAT**

Option B                      :4!c//1!a                      (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence D3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACRU	N		B	Accrued Interest Flag



Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	EXEC	N		B	Brokerage Amount Flag
3	O	REMU	N		B	Remuneration Flag
4	O	ODDL	N		B	Odd-Lot Differentials Flag
5	O	STAM	N		B	Stamp Duty Flag

## DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Flag	Indicates whether the net proceeds include interest accrued on the financial instrument.
EXEC	Brokerage Amount Flag	Indicates whether the net proceeds include brokerage fees for the transaction.
ODDL	Odd-Lot Differentials Flag	Indicates whether any odd-lot differential or equivalent fee has been paid by the customer in connection with the execution of an order for an odd-lot number of shares or units (or principal amount) of a security and that the amount of any such differential or fee will be furnished upon request.
REMU	Remuneration Flag	Indicates whether other remuneration has been or will be received by the broker and that the source and amount of such other remuneration will be furnished upon request.
STAM	Stamp Duty Flag	Indicates whether the net proceeds include stamp duty for the transaction.

## CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

## USAGE RULES

Accrued Interest Flag and Stamp Duty Flag are only to be used in a sequence D3 with settlement amount field 19A::SETT/[N]3!a15d as it indicates whether the concerned settlement amount includes the accrued interest and/or the stamp duty amount.

Remuneration Flag and Odd-Lot Differentials Flag are only to be used in a sequence D3 with deal amount field 19A::DEAL/[N]3!a15d.

## 74. Field 19A: Amount

### FORMAT

Option A :4!c/[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

## PRESENCE

Mandatory in optional subsequence D3

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N		A	Accrued Interest Amount
	or	AKTI	N		A	Aktiengewinn
	or	EXEC	N		A	Executing Broker's Commission
	or	ANTO	N		A	Net Gain/Loss Amount
	or	BAKL	N		A	Backload Fees Amount
	or	CBCH	N		A	Correspondent Bank Charges
	or	CHAR	N		A	Charges/Fees
	or	CREB	N		A	Rebate/Bonification
	or	LOCO	N		A	Local Broker's Commission
	or	COUN	N		A	Country, National, Federal Tax
	or	DEAL	N		A	Trade Amount
	or	DSCA	N		A	Discount Amount
	or	ENTF	N		A	Entrance Fees Amount
	or	EQUL	N		A	Equalisation/Depreciation Deposit
	or	EUTR	N		A	EU Tax Retention Amount
	or	ISDI	N		A	Issue Discount/Allowance
	or	LADT	N		A	Local Tax (Country specific 1)
	or	LEVY	N		A	Payment Levy Tax
	or	LIDT	N		A	Local Tax (Country specific 2)
	or	LOCL	N		A	Local Tax
	or	LOTE	N		A	Local Tax (Country specific 3)
	or	LYDT	N		A	Local Tax (Country specific 4)
	or	MACO	N		A	Matching/Confirmation Fee
	or	MARG	N		A	Margin Amount
	or	PRDF	N		A	Difference in Price
	or	PRMA	N		A	Premium Amount
	or	REFD	N		A	Expected Refund
	or	REGF	N		A	Regulatory Fees

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	REMU	N		A	Remuneration Amount
	or	SETT	N	C2	A	Settlement Amount
	or	SHIP	N		A	Shipping Amount
	or	SPCN	N		A	Special Concessions
	or	STAM	N		A	Stamp Duty
	or	STEX	N		A	Stock Exchange Tax
	or	SUBS	N		A	Subscription Interest
	or	TRAN	N		A	Transfer Tax
	or	TRAX	N		A	Transaction Tax
	or	VATA	N		A	Value-Added Tax
	or	WITH	N		A	Withholding Tax
	or	OTHR	N		A	Other Amount
	or	COAX	N		A	Consumption Tax
	or	ACCA	N		A	Accrued Capitalisation
	or	ZWIS	N		A	Zwischengewinn
	or	ERFE	N		A	Early Redemption Fee Amount
	or	PRWI	N		A	Partial Redemption Withholding Amount
-	or	<a href="#">RSCH</a>	<a href="#">N</a>	-	<a href="#">A</a>	<a href="#">Research Fee</a>
2	O	RESU	N	C1	A	Resulting Amount
3	O	OCMT	N		A	Original Currency Amount

## DEFINITION

This field specifies an amount of money. This field is part of a sequence which identifies cash amounts such as taxes and charges as well as amounts needed for accounting purposes, for example, original face value traded, broker commission, etc.

This qualified generic field specifies:

ACCA	Accrued Capitalisation	Amount of unpaid interest (on interest bearing instruments which have defaulted and have subsequently restructured), which is capitalised and added to the original principal amount.
ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
AKTI	Aktiengewinn	Aktiengewinn.
ANTO	Net Gain/Loss Amount	Total net trade amount of all the trade transactions.

BAKL	Backload Fees Amount	Amount of sales charge paid by the investor when redeeming an investment such as an investment fund.
CBCH	Correspondent Bank Charges	Amount of charges of correspondent bank for transferring money (Funds industry).
CHAR	Charges/Fees	Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.
COAX	Consumption Tax	Amount of consumption tax.
COUN	Country, National, Federal Tax	Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.
CREB	Rebate/Bonification	Discount on the subscription fee that would normally be paid to Fund Administrator to enter the Fund. (Funds Industry).
DEAL	Trade Amount	Principal amount of a trade (price multiplied by quantity).
DSCA	Discount Amount	Amount of pre-arranged deduction to the trade amount based on the published net asset value (Funds industry).
ENTF	Entrance Fees Amount	Amount of sales charge paid immediately by the investor when subscribing to an investment such as an investment fund.
EQU	Equalisation/ Depreciation Deposit	Part of an investor's subscription amount that is held by the Fund in order to pay incentive/performance fees at the fiscal year end. It may crystallise into shares depending on the High Water Mark of the Fund and the subscription NAV (Funds industry).
ERFE	Early Redemption Fee Amount	A fund/fund provider may charge redemption fees according to prospectus (that is, an early redemption fee may apply if a fund is redeemed within a short period of time).
EUTR	EU Tax Retention Amount	Total amount of tax withheld at source in conformance with the EU Savings Directive.
EXEC	Executing Broker's Commission	Amount of money paid to an executing broker as a commission.
ISDI	Issue Discount/ Allowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LADT	Local Tax (Country specific 1)	Local tax as defined by the country in its market practice document.
LEVY	Payment Levy Tax	Amount of payment levy tax.
LIDT	Local Tax (Country specific 2)	Local tax as defined by the country in its market practice document.
LOCL	Local Tax	Amount of tax charged by the jurisdiction in which the financial instrument settles.
LOCO	Local Broker's Commission	Amount of commission paid to a local broker.
LOTE	Local Tax (Country specific 3)	Local tax as defined by the country in its market practice document.
LYDT	Local Tax (Country specific 4)	Local tax as defined by the country in its market practice document.
MACO	Matching/ Confirmation Fee	Amount of money charged for matching and/or confirmation.

MARG	Margin Amount	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
OTHR	Other Amount	Amount of money that cannot be categorised.
PRDF	Difference in Price	Difference between the deal price and another reference price.
PRMA	Premium Amount	Pre-arranged addition to the trade amount based on the published net asset value (Funds industry).
PRWI	Partial Redemption Withholding Amount	When units of hedge funds are redeemed, the fund often pays out just a portion of the proceeds (normally between 60 and 90 percent of the investment). The remainder is retained with the fund and paid out later at a time as decided by the Fund Company.
REFD	Expected Refund	Anticipated return of overpaid subscription money (Funds Industry).
REGF	Regulatory Fees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
REMU	Remuneration Amount	Amount of money received or to be received by a broker in connection with the transaction that cannot be categorised using another amount type.
RESU	Resulting Amount	Amount of money that results from a foreign exchange conversion.
<a href="#">RSCH</a>	<a href="#">Research Fee</a>	<a href="#">Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.</a>
SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.
SHIP	Shipping Amount	All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.
SPCN	Special Concessions	Amount of drawdown or other reduction from or in addition to the deal price.
STAM	Stamp Duty	Amount of stamp duty.
STEX	Stock Exchange Tax	Amount of stock exchange tax.
SUBS	Subscription Interest	Amount of interest received when a subscription amount is paid in advance and then invested by the Fund Administrator for additional shares to that of the initial subscription amount (Funds Industry).
TRAN	Transfer Tax	Amount of tax levied on a transfer of ownership of financial instrument.
TRAX	Transaction Tax	Amount of transaction tax.
VATA	Value-Added Tax	Amount of value added tax.
WITH	Withholding Tax	Amount of money that will be withheld by a tax authority.
ZWIS	Zwischengewinn	Zwischengewinn.

#### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 75. Field 98a: Date/Time: Value Date/Time

#### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

#### PRESENCE

Optional in optional subsequence D3

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N		A or C	Value Date/Time

#### DEFINITION

This qualified generic field specifies:

VALU	Value Date/Time	Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).
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#### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 76. Field 92B: Rate: Exchange Rate

#### FORMAT

Option B	:4!c//3!a/3!a/15d	(Qualifier)(First Currency Code)(Second Currency Code)(Rate)
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**PRESENCE**

Optional in optional subsequence D3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXCH	N		B	Exchange Rate

**DEFINITION**

This qualified generic field specifies:

EXCH      Exchange Rate      Exchange rate between the amount and the resulting amount.

**NETWORK VALIDATED RULES**

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**USAGE RULES**

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code).

**77. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional subsequence D3

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT            Amounts

## 78. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional sequence D

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETDET            Settlement Details

## 79. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional sequence E

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

OTHRPTY            Other Parties

## 80. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)



Option S :4!c/[8c]/4!c/2!a/30x (Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

## PRESENCE

Mandatory in optional sequence E

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	EXCH	N	C4	P, Q, or R	Stock Exchange
	or	MEOR	N	C4, C12	P, Q, or R	Originator of Message
	or	MERE	N	C4, C12	P, Q, or R	Recipient of Message
	or	TRRE	N	C4	P, Q, or R	Trade Regulator
	or	VEND	N	C4, C8	P, Q, or R	Vendor
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
	or	INPA	N		P, Q, or R	Interested Party
2	O	ALTE	R	C11	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
EXCH	Stock Exchange	Party that identifies the stock exchange.
INPA	Interested Party	Party that receives information from other parties about transactions that are being processed, and performs functions such as regulatory oversight and accounting.
MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.
TRAG	Triparty Agent	Party that handles tri-party transactions.
TRRE	Trade Regulator	Party that identifies the trade regulator.
VEND	Vendor	Vendor of the Settlement Standing Instruction database requested to be consulted through sequence D field 22F::DBNM//VEND.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 81. Field 97a: Account

### FORMAT

Option A :4!c//35x (Qualifier)(Account Number)

Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

**PRESENCE**

Conditional (see rule C9) in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C9	A or B	Safekeeping Account
2	O	CASH	N	C9	A or E	Cash Account

**DEFINITION**

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

**CODES**

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

## 82. Field 70C: Narrative: Party Narrative

### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in optional sequence E

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

### DEFINITION

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
------	-----------------	---------------------------------------------------------------------------------------------------------------------------------------------------------

### USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 83. Field 20C: Reference: Processing Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Optional in optional sequence E

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

### DEFINITION

This qualified generic field specifies:

---

PROC	Processing Reference	Reference meaningful to the party identified.
------	-------------------------	-----------------------------------------------

#### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

### 84. Field 16S: End of Block

#### FORMAT

Option S	16c
----------	-----

#### PRESENCE

Mandatory in optional sequence E

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

OTHRPRTY	Other Parties
----------	---------------

### 85. Field 16R: Start of Block

#### FORMAT

Option R	16c
----------	-----

#### PRESENCE

Mandatory in optional sequence F

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

REPO	Two Leg Transaction Details
------	-----------------------------

## 86. Field 98a: Date/Time

### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

### PRESENCE

Optional in optional sequence F

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

### DEFINITION

This qualified generic field specifies:

RERA	Rate Change Date/Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

### CODES

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
------	------------	-------------------------------------

### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 87. Field 22F: Indicator

### FORMAT

Option F	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Indicator)
----------	---------------	--------------------------------------------

**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator
4	O	LEGA	N		F	Legal Framework Indicator

**DEFINITION**

This qualified generic field specifies:

LEGA	Legal Framework Indicator	Legal framework of the transaction.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

**CODES**

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

**CODES**

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.



A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

**CODES**

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

**CODES**

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
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**88. Field 20C: Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Reference
2	O	REPO	N		C	Transaction Reference

**DEFINITION**

This qualified generic field specifies:

REPO	Transaction Reference	Reference common to all the collateral pieces (one or many).
SECO	Second Leg Reference	Reference of the second leg of the transaction.

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## 89. Field 92a: Rate

### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)  
 Option C :4!c/[8c]/24x (Qualifier)(Data Source Scheme)(Rate Name)

### PRESENCE

Optional in optional sequence F

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VASU	N		C	Variable Rate Support
2	O	REPO	N		A	Repurchase Rate
3	O	RSPR	N		A	Spread Rate
4	O	PRIC	N		A or C	Pricing Rate
5	O	SLMG	N		A	Stock Loan Margin
6	O	SHAI	N		A	Securities Haircut

### DEFINITION

This qualified generic field specifies:

PRIC	Pricing Rate	Interest rate to be paid on the transaction amount, as agreed between the counterparties.
REPO	Repurchase Rate	Repurchase rate used to calculate the repurchase amount.
RSPR	Spread Rate	Margin over or under an index that determines the repurchase rate.
SHAI	Securities Haircut	Haircut or valuation factor on the security expressed as a percentage.
SLMG	Stock Loan Margin	Percentage mark-up on a loan consideration used to reflect the lender's risk.
VASU	Variable Rate Support	Index or support rate used together with the spread to calculate the repurchase rate.

### NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**90. Field 99B: Number Count****FORMAT**

Option B :4!c//3!n (Qualifier)(Number)

**PRESENCE**

Optional in optional sequence F

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CADE	N		B	Transaction Call Delay
2	O	TOCO	N		B	Total Number of Collateral Instructions

**DEFINITION**

This qualified generic field specifies:

CADE	Transaction Call Delay	Minimum number of days' notice a counterparty needs for terminating the transaction.
TOCO	Total Number of Collateral Instructions	Total number of collateral instructions involved in the transaction.

**91. Field 19A: Amount****FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Optional in optional sequence F

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FORF	N		A	Forfeit Amount
2	O	TRTE	N		A	Termination Transaction Amount
3	O	REPP	N		A	Premium Amount
4	O	ACRU	N		A	Accrued Interest Amount
5	O	DEAL	N		A	Deal Amount
6	O	TAPC	N		A	Termination Amount per Piece of Collateral

## DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between two periods (for second leg).
DEAL	Deal Amount	Principal amount of a trade (for second leg).
FORF	Forfeit Amount	Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.
REPP	Premium Amount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
TAPC	Termination Amount per Piece of Collateral	Amount of money to be settled per piece of collateral to terminate the transaction.
TRTE	Termination Transaction Amount	Total amount of money to be settled to terminate the transaction.

## NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 92. Field 70C: Narrative: Second Leg Narrative

### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in optional sequence F

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Narrative

### DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
------	----------------------	-------------------------------------------------------------------------

### USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 93. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in optional sequence F

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

REPO	Two Leg Transaction Details
------	-----------------------------

# MT 516 Securities Loan Confirmation

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.

## MT 517 Trade Confirmation Affirmation

**This message type does not change in the Standards MT Release 2018.**

Details of this message are still available in the current version of the Standards MT documentation on [www.swift.com](http://www.swift.com) > Ordering & Support > User Handbook Home > A-Z.



# MT 518 Market-Side Securities Trade Confirmation

## MT 518 Scope

This message is sent by an executing party to its trade counterparty.

It is used to confirm the details of a trade.

It may also be used to:

- request the cancellation of a previously sent confirmation
- re-send a confirmation previously sent
- provide a third party with a copy of the message (be it the confirmation or request for cancellation) being sent.

This message may include, where necessary, the settlement details of the trade.

The market confirmation may be:

- exchanged directly or via an ETC service provider between two trade counterparties for mutual comparison of the trade details
- sent by one trade party to allege the trade against its counterparty, either directly or via an ETC service provider.

## MT 518 Format Specifications

### MT 518 Market-Side Securities Trade Confirmation

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	2
M	23G			Function of the Message	4!c[/4!c]	3
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	4
M	22F	TRTR	Indicator	Trade Transaction Type	:4!c/[8c]/4!c	5
<b>-----&gt; Optional Repetitive Subsequence A1 Linkages</b>						
M	16R			Start of Block	LINK	6
O	13a	LINK	Number Identification	Linked Message	A or B	7

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	8
M	16S			End of Block	LINK	9
-----  End of Subsequence A1 Linkages						
M	16S			End of Block	GENL	10
End of Sequence A General Information						
Mandatory Sequence B Confirmation Details						
M	16R			Start of Block	CONFDET	11
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	12
-----						
M	90a	DEAL	Price	Deal Price	A or B	13
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	14
-----						
----->						
O	99A	4!c	Number Count	(see qualifier description)	:4!c//[N]3!n	15
-----						
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, or L	16
-----						
O	19A	SETT	Amount	Settlement Amount	:4!c//[N]3!a15d	17
----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	18
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	19
-----> Mandatory Repetitive Subsequence B1 Confirmation Parties						
M	16R			Start of Block	CONFPTY	20
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	21
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	22
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	23
O	20C	PROC	Reference	Processing Reference	:4!c//16x	24
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	25
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	26
-----						
M	16S			End of Block	CONFPTY	27
-----  End of Subsequence B1 Confirmation Parties						
M	36B	CONF	Quantity of Financial Instrument	Quantity of Financial Instrument Confirmed	:4!c//4!c/15d	28
M	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	29
Optional Subsequence B2 Financial Instrument Attributes						
M	16R			Start of Block	FIA	30
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	31
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	32
-----						
----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	33
-----						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	34
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	35
-----						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	36
-----						
----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	37
-----						
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	38
-----						
----->						
O	90a	4!c	Price	(see qualifier description)	A or B	39
-----						
----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	40
-----						
----->						
O	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	41
-----						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	42
M	16S			End of Block	FIA	43
<b>End of Subsequence B2 Financial Instrument Attributes</b>						
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	44
-----						
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	45
-----						
M	16S			End of Block	CONFDET	46
<b>End of Sequence B Confirmation Details</b>						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Optional Sequence C Settlement Details</b>						
M	16R			Start of Block	SETDET	47
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	48
-----						
O	11A	4!c	Currency	(see qualifier description)	:4!c//3!a	49
-----> <b>Optional Repetitive Subsequence C1 Settlement Parties</b>						
M	16R			Start of Block	SETPRTY	50
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	51
-----						
O	97a	SAFE	Account	Safekeeping Account	A or B	52
O	98a	PROC	Date/Time	Processing Date/Time	A or C	53
O	20C	PROC	Reference	Processing Reference	:4!c//16x	54
----->						
O	70a	4!c	Narrative	(see qualifier description)	C or D	55
-----						
M	16S			End of Block	SETPRTY	56
-----  <b>End of Subsequence C1 Settlement Parties</b>						
-----> <b>Optional Repetitive Subsequence C2 Cash Parties</b>						
M	16R			Start of Block	CSHPRTY	57
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	58
-----						
----->						
O	97a	4!c	Account	(see qualifier description)	A or E	59
-----						
O	98a	PROC	Date/Time	Processing Date/Time	A or C	60
O	20C	PROC	Reference	Processing Reference	:4!c//16x	61

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	62
M	16S			End of Block	CSHPRTY	63
<b>-----  End of Subsequence C2 Cash Parties</b>						
<b>-----&gt; Optional Repetitive Subsequence C3 Amounts</b>						
M	16R			Start of Block	AMT	64
<b>-----&gt;</b>						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	65
<b>----- </b>						
<b>-----&gt;</b>						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	66
<b>----- </b>						
O	98a	VALU	Date/Time	Value Date/Time	A or C	67
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	68
M	16S			End of Block	AMT	69
<b>-----  End of Subsequence C3 Amounts</b>						
M	16S			End of Block	SETDET	70
<b>End of Sequence C Settlement Details</b>						
<b>-----&gt; Optional Repetitive Sequence D Other Parties</b>						
M	16R			Start of Block	OTHRPRTY	71
<b>-----&gt;</b>						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, R, or S	72
<b>----- </b>						
<b>-----&gt;</b>						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	73
<b>----- </b>						
O	70C	PACO	Narrative	Party Narrative	:4!c//4*35x	74
O	20C	PROC	Reference	Processing Reference	:4!c//16x	75
M	16S			End of Block	OTHRPRTY	76
<b>-----  End of Sequence D Other Parties</b>						
<b>Optional Sequence E Two Leg Transaction Details</b>						
M	16R			Start of Block	REPO	77

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	78
-----						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	79
-----						
----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	80
-----						
----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	81
-----						
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	82
-----						
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	83
-----						
O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	84
M	16S			End of Block	REPO	85
<b>End of Sequence E Two Leg Transaction Details</b>						
M = Mandatory, O = Optional - Network Validated Rules may apply						

## MT 518 Network Validated Rules

- C1** If an Exchange Rate (field :92B::EXCH) is present, the corresponding Resulting Amount (field :19A::RESU) must be present in the same subsequence. If the Exchange Rate is not present, the Resulting Amount is not allowed (Error code(s): E62).

Subsequence C3 if field :92B::EXCH is ...	Subsequence C3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C2** If the Settlement Amount (:19A::SETT) is present in sequence B, it must not be present in any occurrence of subsequence C3 (Error code(s): E73).

Sequence B if field :19A::SETT is ...	Then, for each occurrence of subsequence C3 field :19A::SETT is ...
Present	Not allowed
Not present	Optional

- C3** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

Sequence A if field :23G: is ...	Then subsequence A1 is ...	And field :20C::PREV is ...
CANC	Mandatory (minimum one occurrence of A1 must be present)	Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1
NEWM	Optional	Not applicable

- C4** The following party fields for subsequences C1 and C2 cannot appear more than once in sequence C. The party fields for sequence D cannot appear more than once in a message (Error code(s): E84).

Subsequence C1	Subsequence C2	Sequence D
:95a::BUYR	:95a::ACCW	:95a::EXCH
:95a::DEAG	:95a::BENM	:95a::MEOR
:95a::DECU	:95a::PAYE	:95a::MERE
:95a::DEI1	:95a::DEBT	:95a::TRRE
:95a::DEI2	:95a::INTM	:95a::VEND
:95a::PSET		:95a::TRAG
:95a::REAG		
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C5** If a qualifier from the list Deliverers is present in a subsequence C1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): E86).

In other words, in sequence C, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence C1, then :95a::DEI1 must be present in another subsequence C1.



- If :95a::DEI1 is present in subsequence C1, then :95a::DECU must be present in another subsequence C1.
- If :95a::DECU is present in subsequence C1, then :95a::SELL must be present in another subsequence C1.
- If :95a::SELL is present in subsequence C1, then :95a::DEAG must be present in another subsequence C1.

If a qualifier from the list Receivers is present in a subsequence C1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence C, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence C1, then :95a::REI1 must be present in another subsequence C1.
- If :95a::REI1 is present in subsequence C1, then :95a::RECU must be present in another subsequence C1.
- If :95a::RECU is present in subsequence C1, then :95a::BUYR must be present in another subsequence C1.
- If :95a::BUYR is present in subsequence C1, then :95a::REAG must be present in another subsequence C1.

Deliverers		Receivers	
DEI2	Deliverer's Intermediary 2	REI2	Receiver's Intermediary 2
DEI1	Deliverer's Intermediary 1	REI1	Receiver's Intermediary 1
DECU	Deliverer's Custodian	RECU	Receiver's Custodian
SELL	Seller (Deliverer)	BUYR	Buyer (Receiver)
DEAG	Delivering Agent	REAG	Receiving Agent

- C6** In subsequence C1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence .(Error code(s): E52).

Subsequence C1 if field :95a::PSET is ...	Subsequence C1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C7** If field :22F::DBNM//VEND is present in sequence C, then a vendor must be specified; that is one occurrence of sequence D must contain field :95a::VEND (Error code(s): D71).

If sequence C is ...	And in sequence C if field :22F::DBNM//VEND is ... (*)	Then sequence D is ...	And in one occurrence of sequence D field :95a::VEND is ...
Present	Present	Mandatory, that is, must be present minimum once	Mandatory
	Not present	Optional	Optional
Not present	Not applicable	Optional	Optional

(\*) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

- C8** In sequence D, if field :95a::EXCH Stock Exchange or :95a::TRRE Trade Regulator is present, then field :97a:: is not allowed in the same sequence (Error code(s): E63).

Sequence D if field :95a::EXCH or TRRE is ...	Sequence D then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C9** In sequence B, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence B, field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence B1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence C1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence C2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of sequence D, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

- C10** In each occurrence of sequence D, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

## MT 518 Usage Rules

- When an instruction is sent to a party other than the original Receiver, this original Receiver is identified in the other parties sequence as :95a::MERE (Recipient of the Message).
- The receiver of financial instruments must be specified in the settlement parties subsequence.
- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.

- When an ETC service provider transfers a message from one institution to another, and when the originator of the message is not already identified in the confirmation parties sequence or the settlement parties sequence, then the originating party is identified in the other parties sequence as :95a::MEOR (Originator of Message).
- The Receiver of a request to cancel must advise the requesting party that the request has been accepted or denied in an MT 509 Trade Status Message.

## MT 518 Field Specifications

### 1. Field 16R: Start of Block

#### FORMAT

Option R                      16c

#### PRESENCE

Mandatory in mandatory sequence A

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

GENL              General Information

### 2. Field 20C: Reference: Sender's Message Reference

#### FORMAT

Option C                      :4!c//16x                      (Qualifier)(Reference)

#### PRESENCE

Mandatory in mandatory sequence A

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SEME	N		C	Sender's Message Reference

#### DEFINITION

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
------	----------------------------	-------------------------------------------------------------------------

#### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### 3. Field 23G: Function of the Message

#### FORMAT

Option G	4!c[/4!c]	(Function)(Subfunction)
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#### PRESENCE

Mandatory in mandatory sequence A

#### DEFINITION

This field identifies the function of the message.

#### CODES

Function must contain one of the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.

#### CODES

When present, Subfunction must contain one of the following codes (Error code(s): T85):

CODU	Copy Duplicate	Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is a copy to a party other than the account owner/account servicer, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

#### USAGE RULES

To cancel a previously sent confirmation, Function is CANC. The reference in the linkage sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

## 4. Field 98a: Date/Time: Preparation Date/Time

### FORMAT

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)

### PRESENCE

Optional in mandatory sequence A

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, or E	Preparation Date/Time

### DEFINITION

This qualified generic field specifies:

PREP	Preparation Date/ Time	Date/time at which the message was prepared.
------	---------------------------	----------------------------------------------

### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

### USAGE RULES

This field is provided for information only and is not binding on the parties, unless it has been assigned by a third party system.

## 5. Field 22F: Indicator: Trade Transaction Type

### FORMAT

Option F	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Indicator)
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### PRESENCE

Mandatory in mandatory sequence A

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRTR	N		F	Trade Transaction Type

**DEFINITION**

This qualified generic field specifies:

TRTR	Trade Transaction Type	Specifies the type of transaction of which the order is a component.
------	------------------------	----------------------------------------------------------------------

**CODES**

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BASK	Basket Trade	Transaction is a single order to buy and sell several financial instruments for the purpose of simultaneous buying and selling. Baskets are often used for a set of 15 or more financial instruments and play a role in arbitrage activity.
INDX	Index Trade	Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500.
LIST	List Trade	Transaction is a trade of a predetermined set of financial instruments.
PROG	Program Trade	Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments.
TRAD	Trade	Transaction is a regular trade.

**6. Field 16R: Start of Block****FORMAT**

Option R 16c

**PRESENCE**

Mandatory in optional subsequence A1

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

LINK	Linkages
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## 7. Field 13a: Number Identification: Linked Message

### FORMAT

Option A :4!c//3!c (Qualifier)(Number Id)  
 Option B :4!c/[8c]/30x (Qualifier)(Data Source Scheme)(Number)

### PRESENCE

Optional in optional subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A or B	Linked Message

### DEFINITION

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.
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### NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

### USAGE RULES

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

## 8. Field 20C: Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Mandatory in optional subsequence A1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	RELA	N		C	Related Message Reference
	or	PREV	N	C3	C	Previous Message Reference
	or	MAST	N		C	Master Reference
	or	BASK	N		C	Basket Reference
	or	INDX	N		C	Index Reference
	or	LIST	N		C	List Reference
	or	PROG	N		C	Program Reference
	or	TRRF	N		C	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	ISSU	N		C	Issuer Reference
	or	BMRB	N		C	Block Matching Reference
	or	ALMR	N		C	Allocation Matching Reference

## DEFINITION

This qualified generic field specifies:

ALMR	Allocation Matching Reference	Reference of the linked message at the Detail/Allocation Level which identifies a centrally matched transaction.
BASK	Basket Reference	Reference identifying a basket trade.
BMRB	Block Matching Reference	Reference of the linked message at the Trade/Block Level which identifies a centrally matched transaction.
COLR	Collateral Reference	Reference assigned to a collateral transaction linked to the settlement transaction.
COMM	Common Reference	Unique reference agreed upon by the two counterparties to identify the trade.
INDX	Index Reference	Reference identifying an index trade.
ISSU	Issuer Reference	Reference that an issuer attributes to a fund (funds industry).
LIST	List Reference	List reference which identifies a list trade.
MAST	Master Reference	Unique and unambiguous identifier used to link a group of individual transactions together.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
PROG	Program Reference	Program reference which identifies a program trade.
RELA	Related Message Reference	Message reference of the linked message which was previously received.



TRRF	Deal Reference	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.
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#### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

#### USAGE RULES

MAST, BASK, INDX, LIST, PROG, COMM and ISSU references must not appear more than once in the message.

### 9. Field 16S: End of Block

#### FORMAT

Option S	16c
----------	-----

#### PRESENCE

Mandatory in optional subsequence A1

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

LINK	Linkages
------	----------

### 10. Field 16S: End of Block

#### FORMAT

Option S	16c
----------	-----

#### PRESENCE

Mandatory in mandatory sequence A

#### DEFINITION

This field specifies the end of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

GENL General Information

**11. Field 16R: Start of Block**

## FORMAT

Option R 16c

## PRESENCE

Mandatory in mandatory sequence B

## DEFINITION

This field specifies the start of a block and the name of that block.

## CODES

This field must contain the following code (Error code(s): T92):

CONFDET Confirmation Details

**12. Field 98a: Date/Time**

## FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
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)

## PRESENCE

Mandatory in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAD	N		A, B, C, or E	Trade Date/Time
2	M	SETT	N		A, B, or C	Settlement Date/Time
3	O	NAVD	N		A or C	Net Asset Value Calculation Date/Time

## DEFINITION

This qualified generic field specifies:

NAVD	Net Asset Value Calculation Date/ Time	Date/time at which the net asset value is calculated (funds industry).
SETT	Settlement Date/ Time	Date/time at which the financial instruments are to be delivered or received.
TRAD	Trade Date/Time	Date/time at which the trade was executed.

## CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI	Various	Partial trades have occurred over a period of two or more days.
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## CODES

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

CASH	Cash	Settlement is to be completed Cash (TOD/T+0).
NEDA	Next Day	Settlement is to be completed on the next Day (TOM/T+1).
OTHR	Other	Other settlement date.
REGU	Regular	Regular is defined as the default settlement period for the particular security on the exchange of execution (for example, T+1 or T+2 depending on currency).
SEOP	Seller's Option	Settlement is to be completed at the seller's option.
TBAT	To Be Announced	Settlement is to be completed as a result of a 'to be announced' trade.
TPL2	T+2	Settlement is to be completed at T+2.
TPL3	T+3	Settlement is to be completed at T+3.
TPL4	T+4	Settlement is to be completed at T+4.
TPL5	T+5	Settlement is to be completed at T+5.
WDIS	When Distributed	Settlement is to be completed when the security is distributed.
WIDI	When Issued or Distributed	Settlement is to be completed when the security is issued or when distributed.
WISS	When Issued	Settlement is to be completed when the security is issued.

## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

## USAGE RULES

Trade Date/Time, when used with format 98C or 98E, must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

**13. Field 90a: Price: Deal Price**

## FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

## PRESENCE

Mandatory in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAL	N		A or B	Deal Price

## DEFINITION

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
------	------------	-------------------------------------------

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

#### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 14. Field 92A: Rate

#### FORMAT

Option A      :4!c//[N]15d      (Qualifier)(Sign)(Rate)

#### PRESENCE

Optional in mandatory sequence B

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CORA	N		A	Commission Rate Applied
2	O	COWA	N		A	Percentage Commission Waived
3	O	BAKL	N		A	Backload Commission Rate
4	O	ENTF	N		A	Entrance Commission Rate
5	O	NAVR	N		A	Net Asset Value Ratio

#### DEFINITION

This qualified generic field specifies:

BAKL	Backload Commission Rate	Backload commission rate (Funds Industry).
CORA	Commission Rate Applied	Commission rate applied after waiving.

COWA	Percentage Commission Waived	Percentage of the commission that is waived.
ENTF	Entrance Commission Rate	Entrance commission rate (Funds Industry).
NAVR	Net Asset Value Ratio	Net Asset Value Ratio (Funds Industry).

## NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# 15. Field 99A: Number Count

## FORMAT

Option A :4!c//[N]3!n (Qualifier)(Sign)(Number)

## PRESENCE

Optional in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DAAC	N		A	Number of Days Accrued
2	O	GIUP	N		A	Give-Up Number of Days

## DEFINITION

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
GIUP	Give-Up Number of Days	Number of days from the trade date that the trading party on the other side should divulge details of the transaction.

## NETWORK VALIDATED RULES

If Number is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Number specifies the number of days accrued.

## 16. Field 94a: Place

### FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRAD	R	C9	B or L	Place of Trade
2	O	SAFE	R	C9	B, C, F, or L	Place of Safekeeping

### DEFINITION

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded.

### CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH	Stock Exchange	Trade was executed on a stock exchange.
OTCO	Over The Counter	Trade was executed over-the-counter.
PRIM	Primary Market	Trade was executed on a primary market.
SECM	Secondary Market	Trade was executed on a secondary market.

VARI	Various	Trade was executed on various places.
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## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
------	--------------------------	----------------------------------------------------------------------------------------------------------------------------------------------------------------

## CODES

In option F, if Qualifier is SAFE, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

## USAGE RULES

When Place Code is OTCO, Narrative, if present, must specify the system, for example, OTCO/TELEKURS. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC), for example, EXCH/XNYS for the New York Stock Exchange.

# 17. Field 19A: Amount: Settlement Amount

## FORMAT

Option A	:4!c//[N]3!a15d	(Qualifier)(Sign)(Currency Code)(Amount)
----------	-----------------	------------------------------------------

## PRESENCE

Optional in mandatory sequence B



## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N		A	Settlement Amount

## DEFINITION

This qualified generic field specifies:

SETT            Settlement Amount    Total amount of money to be paid or received in exchange for the financial instrument.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

## USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

**18. Field 22a: Indicator**

## FORMAT

Option F            :4!c/[8c]/4!c            (Qualifier)(Data Source Scheme)(Indicator)  
Option H            :4!c//4!c            (Qualifier)(Indicator)

## PRESENCE

Mandatory in mandatory sequence B

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUSE	N		H	Buy/Sell Indicator
2	O	MPLE	N		F	Maximum Price Level Indicator
3	O	PRIC	N		F	Type of Price Indicator
4	O	PROC	N		F	Processing Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
5	O	RPOR	R		F	Reporting Indicator
6	O	PRIR	N		F	Priority Indicator
7	O	SETG	N		F	Settlement Instruction Generation Indicator
8	O	TTCO	R		F	Trade Transaction Condition Indicator
9	O	COST	N		F	Commission Type Indicator
10	M	PAYM	N		H	Payment Indicator
11	O	CATB	N		F	Charges/Tax Basis Indicator
12	O	TRCN	R		F	Trade Regulatory Conditions Indicator

## DEFINITION

This qualified generic field specifies:

BUSE	Buy/Sell Indicator	Specifies whether the transaction relates to the sale or purchase of financial instruments.
CATB	Charges/Tax Basis Indicator	Specifies the method used to calculate a charge/tax.
COST	Commission Type Indicator	Specifies the commission sharing type under which the order is to be executed.
MPLE	Maximum Price Level Indicator	Allows an order to specify a maximum number of price levels to trade through.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the trade.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
SETG	Settlement Instruction Generation Indicator	Specifies whether a settlement instruction must be generated by an Electronic Trade Confirmation (ETC) service provider.
TRCN	Trade Regulatory Conditions Indicator	Specifies the trade regulatory conditions, for example, in the US under SEC regulation 10.b.10.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

## CODES

In option H, if Qualifier is BUSE, Indicator must contain one of the following codes (Error code(s): K22):

BUYI	Buy	Transaction is a purchase of financial instrument.
CROF	Cross From	Transaction is a cross from (Funds Industry).
CROT	Cross To	Transaction is a cross to (Funds Industry).
DIVR	Reinvestment of Dividend Order	Transaction is a reinvestment of dividend order (Funds Industry. Not to be used for corporate actions).
FPOO	FPO Order	Transaction is an FPO (Follow on Public Offer) bid or order.
IPOO	IPO Order	Transaction is an IPO (Initial Public Offering) bid or order.
IPPO	IPP Order	Transaction is an IPP (Institutional Placement Programme) bid or order.
REDM	Redemption	Transaction is a redemption of funds.
SELL	Sell	Transaction is a sale of financial instrument.
SUBS	Subscription	Transaction is a subscription to funds.
SWIF	Switch From	Transaction is a change of an investment from one sub-fund to another sub-fund.
SWIT	Switch To	Transaction is a change of an investment from one sub-fund to another sub-fund.

## CODES

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER	Average Execution Price	Price is an average execution price.
AVOV	Override of the Average Price	Price is an override of the average price.
COMB	Combined Expenses	Price is a combined expenses price (used in the UK market).
GREX	Gross Execution Price	Price is an all inclusive price, that is, including all charges, fees and taxes.
NDIS	Net to Client Disclosed	Price is net to the client disclosed (used in the UK market).
NET1	Net Price 1	Price is a net price, that is, net of all charges, taxes, or fees.
NET2	Net Price 2	Price is a net price, that is, net only of local broker's commission, local fees, or local taxes.
NOGR	Notional Gross	Price is notional gross (used in the UK market).
NUND	Net to Client Undisclosed	Price is net to the client undisclosed (used in the UK market).
PARV	Par Value	Price is a par value or equal to the nominal or face value of the instrument.
RDAV	Rounded Average Price	Price is a rounded average price.

## CODES

In option F, if Qualifier is PROC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLOP	Close Position	Trade is to close a position.
OPEP	Open Position	Trade is to open a position.

## CODES

In option F, if Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

DEFR	Deferred Report	The report is deferred, for example, because the order was executed in partial fills.
EXCH	Stock Exchange	Trade details are to be reported to a stock exchange. This stock exchange is identified in sequence D Other Parties.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This stock regulatory organisation is identified in sequence D Other Parties.

## CODES

In option F, if Qualifier is SETG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GENS	Instruction Generation by ETC Provider	Specifies if the ETC service provider is to generate a settlement instruction.
NOGE	Not Instruction Generation by ETC Provider	Specifies if the ETC service provider is not to generate a settlement instruction where a previous agreement to do so exists.

## CODES

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BCBL	Board Lots	Trade is to be executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade is to be executed on bad names, not set for good names (UK specific).
BCFD	Form of Delivery	Not for foreign registration when unset (UK specific).
BCPD	Place of Delivery	In country of incorporation when unset (UK specific).
BCRO	Result of Option When Set	Result of option when set (UK specific).
BCRP	Result of Repo When Set	Result of repo when set (UK specific).
BLKO	Block Order	Trade is a block trade, allocation instructions will follow.

BTEX	Best Execution	Trade was executed at best execution.
BTMI	Bought Minus	Bought minus indicator.
CALL	Call	Trade executed following the exercise of a call option on the security.
CBNS	Cum Bonus	Trade is executed cum bonus.
CCPN	Cum Coupon	Trade is executed cum coupon.
CDIV	Cum Dividend	Trade is executed cum dividend.
CLBR	Closure Before Rollover	Trade executed for closure of a previous position before the rollover of a position (Deferred Settlement Service).
CLEN	Clean	Trade is to be executed clean, that is, does not pay government tax on the accrued interest on the bond, and consequently price is higher.
CRST	Cross Trade Allowed	Cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange.
CRTS	Cum Rights	Trade is executed cum rights.
CWAR	Cum Warrants	Trade is executed cum warrants.
DIOR	Directed Order	Trade is executed with a specific trading party.
DIRT	Dirty	Trade is executed dirty, that is, pay government tax on the accrued interest of the bond.
DORD	Direct Order	Trade is executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party.
FORW	Forward Price	Trade is based on forward price. Price was calculated after the close of the dealing period.
FRAC	Fractional Parts Allowed	Fractional parts allowed.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
HIST	Historic Price	Trade is based on historic price.
MAPR	Market Price	The trade was executed at market price.
MONT	Monthly	Trade executed for month-end settlement (Deferred Settlement Service).
NBFR	New Trade Following Rollover	Trade executed for a new trade position on the next month following the rollover of a position (Deferred Settlement Service).
NCRS	No Cross Trade Allowed	No cross trade allowed.
NEGO	Negotiated Trade	A negotiated trade is a trade for which the price is not the one quoted but an <i>improved</i> one that is, negotiated price.
NMPR	Non-Market Price	The trade was executed outside of normal market conditions (for example, in the case of an iceberg order).

PETA	PreTrade Anonymity	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.
PUTT	Putt	Trade executed following the exercise of a put option on the security.
SETI	Sold Exempt	Trade is exempt from short-sale rules.
SPCU	Special Cum Dividend	Trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade is executed with a special ex dividend, that is, selling before the ex date without the coupon.
SPSI	Sold Plus	Sold plus indication.
SSTI	Sold Short	Sold short indication.
TEFR	Trade Executed Following Rollover	Trade executed this month following the rollover of positions.
TRFR	Trade Following Rollover	Trade executed on the next month following the rollover of positions.
XBNS	Ex Bonus	Trade is executed ex bonus.
XCPN	Ex Coupon	Trade is executed ex coupon.
XDIV	Ex Dividend	Trade is executed ex dividend.
XRTS	Ex Rights	Trade is executed ex rights.
XWAR	Ex Warrants	Trade is executed ex warrants.

## CODES

In option F, if Qualifier is COST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLDI	Per Client Agreement	Commission is as per client agreement.
FLAT	Flat Fee	Commission is a flat fee.
PERN	Percentage of Principal in Basis Points	Commission is a percentage of principal.
PERU	Per Unit	Commission is per unit of financial instrument.
PWCD	Percentage Commission Waived as Cash Discount	Commission is a percentage commission waived as cash discount.
PWEU	Percentage Commission Waived as Additional Units	Commission is a percentage commission waived as additional units.
SOFT	Soft Dollar Commission Sharing	Commission is a soft dollar percentage (soft dollar) commission.

STEP	Commission Sharing Type is for Step-out Trade	Commission is for a step-out trade.
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## CODES

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

APMT	Against Payment	Against payment.
FREE	Free	Free.

## CODES

In option F, if Qualifier is CATB and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FLAT	Charges/Tax Basis Flat or Absolute	Charges/tax basis is flat or absolute for the trade being allocated.
PERU	Charges/Tax Basis per Unit	Charge/tax basis is per unit of financial instrument.

## CODES

In option F, if Qualifier is TRCN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

SOLI	Solicited	Trade was solicited by the executing broker. The broker has suggested to his client to buy/sell financial instruments.
USOL	Unsolicited	Trade was unsolicited. The client acts on its own without advice from the executing broker.

## CODES

If Qualifier is MPLE and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 (Error code(s): K22).

## CODES

If Qualifier is PRIR and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 where 0001 refers to the highest priority (Error code(s): K22).

## USAGE RULES

If field :22H::BUSE//SWIT is used, then in the linkage sequence reference must be made to the previous message sent and containing field :22H::BUSE/SWIF.

## 19. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

### DEFINITION

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 20. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in mandatory subsequence B1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPTY	Confirmation Parties
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## 21. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	INVE	N		P, Q, or R	Investor
	or	BUYR	N		P, Q, or R	Buyer
	or	CLBR	N		P, Q, or R	Clearing Broker
	or	SELL	N		P, Q, or R	Seller
	or	STBR	N		P, Q, or R	Step-In Broker
	or	INBR	N		P, Q, or R	Introducing Broker
	or	BRCR	N		P, Q, or R	Broker of Credit
	or	ETC1	N		P, Q, or R	ETC Service Provider 1
	or	ETC2	N		P, Q, or R	ETC Service Provider 2
	or	AFFM	N		P, Q, or R	Affirming Party
	or	RQBR	N		P, Q, or R	Requested Broker
2	O	ALTE	R	C9	L or S	Alternate Identification

**DEFINITION**

This qualified generic field specifies:

AFFM	Affirming Party	Party that affirms the details of a previously confirmed transaction.
ALTE	Alternate Identification	Alternate identification for a party.
BRCR	Broker of Credit	Party that receives the trade credit.
BUYR	Buyer	Party that receives the financial instrument.
CLBR	Clearing Broker	Party that settles the trade on behalf of the executing broker.
ETC1	ETC Service Provider 1	Party acting as the Electronic Trade Confirmation (ETC) service provider 1.
ETC2	ETC Service Provider 2	Party acting as the Electronic Trade Confirmation (ETC) service provider 2.
INBR	Introducing Broker	Party that has the closest association with the investor.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
RQBR	Requested Broker	In a directed order (:22F::TTCO//DIOR), broker with which the Receiver of the message is requested to execute the order.
SELL	Seller	Party that delivers the financial instrument.
STBR	Step-In Broker	Party to whom the investor directs the credit for executing the trade.

**CODES**

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

**NETWORK VALIDATED RULES**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 22. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account
2	O	CASH	N		A or E	Cash Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

**23. Field 98a: Date/Time: Processing Date/Time**

## FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

## PRESENCE

Optional in mandatory subsequence B1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

## DEFINITION

This qualified generic field specifies:

PROC	Processing Date/Time	Date/time at which the instruction was processed by the specified party.
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## NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

## 24. Field 20C: Reference: Processing Reference

### FORMAT

Option C :4!c//16x (Qualifier)(Reference)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

### DEFINITION

This qualified generic field specifies:

PROC      Processing      Reference meaningful to the party identified.  
Reference

### NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'  
(Error code(s): T26).

## 25. Field 70a: Narrative

### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in mandatory subsequence B1

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative
2	O	DECL	N		E	Declaration Details Narrative

**DEFINITION**

This qualified generic field specifies:

DECL	Declaration Details Narrative	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**26. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in mandatory subsequence B1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRCA	R		F	Party Capacity Indicator
2	O	INCA	N		F	Investor Capacity Indicator

**DEFINITION**

This qualified generic field specifies:

INCA	Investor Capacity Indicator	Role of the investor in the transaction.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

**CODES**

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Trading as Agent	Party is trading on behalf of his client.
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BAGN	Acting as Agent for Customer and Other Person	Party is acting as an agent for both customer and another person.
CAGN	Crossing as Agent	Party is crossing on behalf of his client.
CPRN	Crossing as Principal	Party is crossing for his own account.
INFI	Investment Firm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	Market Maker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
MLTF	Multi-Lateral Trading Facility	Multilateral trading facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
OAGN	Acting as Agent for Person Other than Customer	Party is acting as an agent for a person other than a customer.
PRAG	Acting as Agent for Some Executions and Principal	Party is acting as an agent for some executions and principal for others.
PRIN	Trading as Principal	Party is trading for his own account.
RISP	Acting as Riskless Principal	Party is trading as a riskless principal, that is, the order to buy (sell) has been simultaneously offset by an order to sell (buy) with another party.
RMKT	Regulated Market	A regulated market is a market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	Systematic Internaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.
TAGT	Transfer Agent	The party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

## CODES

If Qualifier is INCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ELIG	Eligible Counterparty	MiFID classification of counterparty. Eligible customers are the most sophisticated level of investor, able to opt out of some of the protections afforded by conduct of business rules defined under MiFID.
PROF	Professional Client	MiFID classification of counterparty. Professional customers are, for example, investment firms, credit institutions, insurance companies.
RETL	Retail Client	MiFID classification of counterparty. Retail customers are the least sophisticated level of investor.

## USAGE RULES

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.

## 27. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in mandatory subsequence B1

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CONFPTY Confirmation Parties

## 28. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument Confirmed

### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

### PRESENCE

Mandatory in mandatory sequence B

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	CONF	N		B	Quantity of Financial Instrument Confirmed



**DEFINITION**

This qualified generic field specifies:

CONF	Quantity of Financial Instrument Confirmed	Quantity of financial instrument confirmed.
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**CODES**

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

**NETWORK VALIDATED RULES**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

**29. Field 35B: Identification of the Financial Instrument****FORMAT**

Option B	[ISIN!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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**PRESENCE**

Mandatory in mandatory sequence B

**DEFINITION**

This field identifies the financial instrument.

**NETWORK VALIDATED RULES**

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

**USAGE RULES**

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

[2!a/]	The ISO two-digit country code, followed by the national scheme number.
[TS/]	Followed by the ticker symbol.
[XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

### 30. Field 16R: Start of Block

#### FORMAT

Option R                      16c

#### PRESENCE

Mandatory in optional subsequence B2

#### DEFINITION

This field specifies the start of a block and the name of that block.

#### CODES

This field must contain the following code (Error code(s): T92):

FIA                      Financial Instrument Attributes

### 31. Field 94B: Place: Place of Listing

#### FORMAT

Option B                      :4!c/[8c]/4!c/30x]                      (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

#### PRESENCE

Optional in optional subsequence B2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

**DEFINITION**

This qualified generic field specifies:

PLIS            Place of Listing            Place where the referenced financial instrument is listed.

**CODES**

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH            Stock Exchange            Place of listing is a stock exchange.

OTCO            Over The Counter            Place of listing is over the counter.

**NETWORK VALIDATED RULES**

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Place of Listing is to be identified by its Market Identifier Code (MIC).

**32. Field 22F: Indicator****FORMAT**

Option F                            :4!c/[8c]/4!c                            (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

**DEFINITION**

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.

A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

## CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

**CODES**

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

**CODES**

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

**33. Field 12a: Type of Financial Instrument****FORMAT**

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c//6!c	(Qualifier)(CFI Code)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

**DEFINITION**

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

**CODES**

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

**CODES**

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

**USAGE RULES**

When option C is used, CFI Code must be a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT, and Instrument Code or Description must contain a valid ISITC security type code.

**34. Field 11A: Currency: Currency of Denomination****FORMAT**

Option A :4!c//3!a (Qualifier)(Currency Code)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination



**DEFINITION**

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.
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**NETWORK VALIDATED RULES**

Currency Code must be a valid ISO currency code (Error code(s): T52).

**35. Field 98A: Date/Time****FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	CONV	N		A	Conversion Date
8	O	PUTT	N		A	Put Date
9	O	DDTE	N		A	Dated Date
10	O	FCOU	N		A	First Coupon Date
11	O	NWFC	N		A	Next Factor Date

**DEFINITION**

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
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CONV	Conversion Date	Deadline by which a convertible security must be converted, according to the terms of the issue.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or on which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
NWFC	Next Factor Date	Date on which the current factor will be changed to the next factor.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

#### NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

### 36. Field 92A: Rate

#### FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

#### PRESENCE

Optional in optional subsequence B2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
7	O	YTMR	N		A	Yield To Maturity Rate

**DEFINITION**

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**37. Field 13a: Number Identification****FORMAT**

Option A	:4!c/3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number
3	O	LOTS	N		B	Lot Number
4	O	VERN	N		A or B	Version Number

**DEFINITION**

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
LOTS	Lot Number	Number identifying a lot constituting the financial instrument.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.
VERN	Version Number	Version number of the option contract or tranche of the related financial instrument.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**38. Field 17B: Flag****FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CONV	N		B	Convertible Flag
2	O	FRNF	N		B	Floating Rate Note Flag
3	O	COVE	N		B	Covered Flag
4	O	CALL	N		B	Callable Flag

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
5	O	PUTT	N		B	Putable Flag
6	O	WRTS	N		B	Warrants Attached on Delivery Flag
7	O	ODDC	N		B	Odd Coupon Flag

**DEFINITION**

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
CONV	Convertible Flag	Indicates whether the financial instrument is convertible into another type of financial instrument.
COVE	Covered Flag	Indicates whether the underlying financial instrument of an option is owned by the writer of the option.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
ODDC	Odd Coupon Flag	Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule.
PUTT	Putable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.
WRTS	Warrants Attached on Delivery Flag	Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

**39. Field 90a: Price****FORMAT**

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

**PRESENCE**

Optional in optional subsequence B2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

## DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	<ol style="list-style-type: none"> <li>1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).</li> <li>2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).</li> <li>3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).</li> </ol>
INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.

## CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% 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 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

## CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	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.

## NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

## 40. Field 36B: Quantity of Financial Instrument

#### FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

#### PRESENCE

Optional in optional subsequence B2

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size
3	O	ORGV	N		B	Original Face Amount

#### DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
ORGV	Original Face Amount	Original par or nominal value of a financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

#### CODES

If Qualifier is MINO or Qualifier is SIZE, Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

#### CODES

If Qualifier is ORGV, Quantity Type Code must contain the following code (Error code(s): K36):

FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
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#### NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## 41. Field 35B: Identification of the Financial Instrument

#### FORMAT

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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#### PRESENCE

Optional in optional subsequence B2

#### DEFINITION

This field identifies the underlying financial instrument.

#### NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

#### USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):



[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

## 42. Field 70E: Narrative: Financial Instrument Attribute Narrative

### FORMAT

Option E :4!c//10\*35x (Qualifier)(Narrative)

### PRESENCE

Optional in optional subsequence B2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

### DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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### USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## 43. Field 16S: End of Block

### FORMAT

Option S 16c

### PRESENCE

Mandatory in optional subsequence B2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

FIA            Financial Instrument Attributes

**44. Field 13B: Number Identification: Certificate Number****FORMAT**

Option B            :4!c/[8c]/30x            (Qualifier)(Data Source Scheme)(Number)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CERT	R		B	Certificate Number

**DEFINITION**

This qualified generic field specifies:

CERT            Certificate Number    Unique and unambiguous number of a financial instrument certificate or other document of title.

**NETWORK VALIDATED RULES**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**USAGE RULES**

Data Source Scheme must not be used when Number is ISO 8532, Securities - Format for transmission of certificate numbers.

**45. Field 70E: Narrative****FORMAT**

Option E            :4!c//10\*35x            (Qualifier)(Narrative)

**PRESENCE**

Optional in mandatory sequence B

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TPRO	N		E	Trade Instruction Processing Narrative
2	O	RSTR	N		E	Restrictions

**DEFINITION**

This qualified generic field specifies:

RSTR	Restrictions	Provides information about potential restrictions linked to the fund confirmed (funds industry).
TPRO	Trade Instruction Processing Narrative	Provides additional details of the trade process not included within structured fields of this message.

**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**46. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in mandatory sequence B

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CONFDET	Confirmation Details
---------	----------------------

## 47. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in optional sequence C

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETDET Settlement Details

## 48. Field 22F: Indicator

### FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

### PRESENCE

Mandatory in optional sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETR	N		F	Type of Settlement Transaction Indicator
2	O	STCO	R		F	Settlement Transaction Condition Indicator
3	O	STAM	N		F	Stamp Duty Indicator
4	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
5	O	REGT	N		F	Registration Indicator
6	O	BENE	N		F	Beneficial Ownership Indicator
7	O	CASY	N		F	Cash Settlement System Indicator
8	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
9	O	REST	N		F	Restrictions Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
10	O	LEOG	N		F	Letter of Guarantee Indicator
11	O	SETS	N		F	Settlement System/Method Indicator
12	O	REPT	N		F	Repurchase Type Indicator

## DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
DBNM	Settlement Standing Instruction Database Indicator	Specifies what settlement standing instruction database is to be used to derive the settlement parties involved in the transaction.
LEOG	Letter of Guarantee Indicator	Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Specifies the regulatory restrictions applicable to a financial instrument.
RTGS	Securities Real-Time Gross Settlement Indicator	Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system.
SETR	Type of Settlement Transaction Indicator	Specifies underlying information regarding the type of settlement transaction.
SETS	Settlement System/Method Indicator	Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system.
STAM	Stamp Duty Indicator	Specifies the stamp duty type or exemption reason applicable to the settlement instruction.
STCO	Settlement Transaction Condition Indicator	Specifies the conditions under which the order/trade is to be settled.

## CODES

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BSBK	Buy Sell Back	Relates to a buy sell back transaction.
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COLI	Collateral In	Relates to a collateral transaction, from the point of view of the collateral taker or its agent.
COLO	Collateral Out	Relates to a collateral transaction, from the point of view of the collateral giver or its agent.
CONV	DR Conversion	Relates to a depository receipt conversion.
ETFT	Exchange Traded Funds	Relates to an exchange traded fund (ETF) creation or redemption.
FCTA	Factor Update	Relates to a factor update.
INSP	In Specie/Share Exchange	Relates to a movement of shares into or out of a pooled account.
ISSU	Issuance	Relates to the issuance of a security such as an equity or a depository receipt.
MKDW	Mark-Down	Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned).
MKUP	Mark-Up	Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned).
NETT	Netting	Relates to the netting of settlement instructions.
NSYN	Non Syndicated	Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.
OWNE	External Account Transfer	Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).
OWNI	Internal Account Transfer	Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).
PAIR	Pair-Off	Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.
PLAC	Placement	Relates to the placement/new issue of a financial instrument.
PORT	Portfolio Move	Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such.
REAL	Realignment	Relates to a realignment of positions.
REDI	Withdrawal	Relates to the withdrawal of specified amounts from specified sub-accounts.
REDM	Redemption (Funds)	Relates to a redemption of Funds (Funds Industry ONLY).
RELE	DR Release/Cancellation	Relates to a release (into/from local) of Depository Receipt operation.
REPU	Repo	Relates to a repurchase agreement transaction.
RODE	Return of Delivery Without Matching	Relates to the return of financial instruments resulting from a rejected delivery without matching operation.
RVPO	Reverse Repo	Relates to a reverse repurchase agreement transaction.

SBBK	Sell Buy Back	Relates to a sell buy back transaction.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
SYND	Syndicated	Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager.
TBAC	TBA Closing	Relates to a To Be Announced (TBA) closing trade.
TRAD	Trade	Relates to the settlement of a trade.
TRPO	Triparty Repo	Relates to a triparty repurchase agreement.
TRVO	Triparty Reverse Repo	Relates to a triparty reverse repurchase agreement.
TURN	Turnaround	Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers.

## CODES

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ASGN	Assignment	Transfer of ownership of the asset to another party during the closing of an option.
CLEN	Clean	Tax-exempt financial instruments are to be settled.
DIRT	Dirty	Taxable financial instruments are to be settled.
DLWM	Delivery Without Matching	Matching receipt instruction not required (only for concerned ICSD and CSD).
DRAW	Drawn	Settlement transactions relates to drawn securities.
EXER	Exercised	Settlement transaction relates to options, futures or derivatives that are exercised.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
IAAB	Instruct Account Balance	Indicates whether the available balance in the cash account is to be utilised for the transaction.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement Allowed	Partial settlement is allowed.
PHYS	Physical	Securities are to be physically settled.

RESI	CSD Payment Only	Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD.
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
UNEX	Unexposed	Delivery cannot be performed until money is received.

#### CODES

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NRTG	Non-RTGS	Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored.
YRTG	RTGS	Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored.

#### CODES

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NREG	Street Name	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Register	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

#### CODES

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NBEN	NCBO	No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored.
YBEN	CBO	Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored.

#### CODES

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):



BOKW	Bank of Korea Wire	Settle money through Bank of Korea Wire.
CHEC	Cheque	Settle money through cheque.
GBSC	UK Domestic	Settle money through UK domestic.
GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.
USCH	CHIPS (US)	Settle money through CHIPS (US).
USFW	Fedwire (US)	Settle money through Fedwire (US).

## CODES

If Qualifier is DBNM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BRKR	Broker	Settlement standing instruction database to be used is the broker's database.
INTE	Internal	Settlement standing instruction database to be used is the receiver's internal database.
VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.

## CODES

If Qualifier is REST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

144A	Pursuant to 144A	Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A.
NRST	Not Subject to Restrictions	Ownership or transfer of a security that is not subject to restrictions.
RSTR	Subject to Restrictions (not pursuant to 144A)	Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A.

## CODES

If Qualifier is LEOG and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NLEG	Letter of Guarantee Not Accepted	Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.
YLEG	Letter of Guarantee Accepted	Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.

## CODES

If Qualifier is SETS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NSET	Default Settlement System/Method	Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored.
YSET	Alternate Settlement System/Method	Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored.

## CODES

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CADJ	Swap/Substitution	Relates to a repo collateral substitution.
CALL	Repo Call	Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral.
PAIR	Pair-Off	Relates to a repo that is part of a pair-off.
RATE	Repo Rate	Relates to a change in the repo rate.
ROLP	Repo Contract Rollover	Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral.
TOPU	Top-Up	Relates to a cover of securities position due to deficit of collateral following mark to market valuation.
WTHD	Withdrawal	Relates to a return of securities position due to excess of collateral following mark to market valuation.

## CODES

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or exemption reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

## USAGE RULES

The conditions of the use of the override codes for the qualifiers BENE, CASY, DBNM, LEOG, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

When the code YREG in the registration indicator is present, additional registration details must be specified in the registration details narrative in the Settlement Parties sequence unless already available at the account servicer via standing instruction/SLA.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

## 49. Field 11A: Currency

### FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

### PRESENCE

Optional in optional sequence C

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIB	N		A	Currency to Buy
	or	FXIS	N		A	Currency to Sell

### DEFINITION

This qualified generic field specifies:

FXIB	Currency to Buy	Currency to buy in relation to the trade.
FXIS	Currency to Sell	Currency to sell in relation to the trade.

### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## 50. Field 16R: Start of Block

### FORMAT

Option R 16c

### PRESENCE

Mandatory in optional subsequence C1

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETPRTY

Settlement Parties

**51. Field 95a: Party****FORMAT**

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

**PRESENCE**

Mandatory in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SELL	N	C4, C5	P, Q, or R	Seller
	or	DECU	N	C4, C5	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C4, C5	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C4, C5	P, Q, or R	Deliverer's Intermediary 2
	or	DEAG	N	C4, C5	P, Q, or R	Delivering Agent
	or	PSET	N	C4	C, P, or Q	Place of Settlement
	or	REAG	N	C4, C5	P, Q, or R	Receiving Agent
	or	REI1	N	C4, C5	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C4, C5	P, Q, or R	Receiver's Intermediary 2
	or	RECU	N	C4, C5	P, Q, or R	Receiver's Custodian
	or	BUYR	N	C4, C5	P, Q, or R	Buyer

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BUYR	Buyer	Party that receives the financial instrument.
DEAG	Delivering Agent	Delivering party that interacts with the place of settlement.
DECU	Deliverer's Custodian	Party that interacts with the delivering agent unless intermediaries exist.
DEI1	Deliverer's Intermediary 1	Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent.
DEI2	Deliverer's Intermediary 2	When present, party that interacts with the delivering agent.
PSET	Place of Settlement	Place of settlement.
REAG	Receiving Agent	Receiving party that interacts with the place of settlement.
RECU	Receiver's Custodian	Party that interacts with the receiving agent unless intermediaries exist.
REI1	Receiver's Intermediary 1	Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent.
REI2	Receiver's Intermediary 2	When present, party that interacts with the receiving agent.
SELL	Seller	Party that delivers the financial instrument.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.

FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

The qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the *Category 5 Securities Markets Message Usage Guidelines*.

## 52. Field 97a: Account: Safekeeping Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

### PRESENCE

Conditional (see rule C6) in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account

**DEFINITION**

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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**CODES**

In option B, if Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**53. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**54. Field 20C: Reference: Processing Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional subsequence C1

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**55. Field 70a: Narrative****FORMAT**

Option C :4!c//4\*35x (Qualifier)(Narrative)



Option D :4!c//6\*35x (Qualifier)(Narrative)

## PRESENCE

Optional in optional subsequence C1

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	REGI	N		D	Registration Details Narrative
2	O	PACO	N		C	Party Narrative

## DEFINITION

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
REGI	Registration Details Narrative	Provides information required for the registration.

## USAGE RULES

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# 56. Field 16S: End of Block

## FORMAT

Option S 16c

## PRESENCE

Mandatory in optional subsequence C1

## DEFINITION

This field specifies the end of a block and the name of that block.

## CODES

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties
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## 57. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional subsequence C2

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

CSHPRTY                      Cash Parties

## 58. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in optional subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACCW	N	C4	P, Q, or R	Account With Institution
	or	BENM	N	C4	P, Q, or R	Beneficiary of Money
	or	DEBT	N	C4	P, Q, or R	Debtor
	or	INTM	N	C4	P, Q, or R	Intermediary

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	PAYE	N	C4	P, Q, or R	Paying Institution
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ACCW	Account With Institution	Financial institution that services the cash account of the beneficiary customer, if other than the Receiver.
ALTE	Alternate Identification	Alternate identification for a party.
BENM	Beneficiary of Money	Ultimate party to be credited with the money.
DEBT	Debtor	Paying agent ordering customer or debtor.
INTM	Intermediary	Financial institution through which the transaction must pass to reach the account with institution.
PAYE	Paying Institution	Party from whose account the payment needs to be done, if different from the Sender's account.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including connected BICs, non-connected BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 59. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Optional in optional subsequence C2

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A or E	Cash Account
2	O	CHAR	N		A or E	Charges Account
3	O	COMM	N		A or E	Commission Account
4	O	TAXE	N		A or E	Tax Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
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CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment and which is held by the party specified in this sequence.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment and which is held by the party specified in this sequence.

**USAGE RULES**

The account provided is the account of the party specified in this sequence.

**60. Field 98a: Date/Time: Processing Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**61. Field 20C: Reference: Processing Reference****FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'

(Error code(s): T26).

**62. Field 70C: Narrative: Party Narrative****FORMAT**

Option C :4!c//4\*35x (Qualifier)(Narrative)

**PRESENCE**

Optional in optional subsequence C2

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

**DEFINITION**

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**63. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional subsequence C2

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

CSHPRTY Cash Parties

**64. Field 16R: Start of Block****FORMAT**

Option R 16c

**PRESENCE**

Mandatory in optional subsequence C3

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

AMT Amounts

**65. Field 17B: Flag****FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACRU	N		B	Accrued Interest Flag
2	O	STAM	N		B	Stamp Duty Flag
3	O	EXEC	N		B	Brokerage Amount Flag

**DEFINITION**

This qualified generic field specifies:

ACRU	Accrued Interest Flag	Indicates whether the net proceeds include interest accrued on the financial instrument.
EXEC	Brokerage Amount Flag	Indicates whether the net proceeds include brokerage fees for the transaction.
STAM	Stamp Duty Flag	Indicates whether the net proceeds include stamp duty for the transaction.

**CODES**

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

**USAGE RULES**

Flag is only to be used in a sequence C3 with settlement amount field 19A::SETT//[N]3!a15d as it indicates whether the concerned settlement amount includes the accrued interest and/or the stamp duty amount.

**66. Field 19A: Amount****FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Mandatory in optional subsequence C3



## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N		A	Accrued Interest Amount
	or	AKTI	N		A	Aktiengewinn
	or	EXEC	N		A	Executing Broker's Commission
	or	BAKL	N		A	Backload Fees Amount
	or	CHAR	N		A	Charges/Fees
	or	LOCO	N		A	Local Broker's Commission
	or	CBCH	N		A	Correspondent Bank Charges
	or	COUN	N		A	Country, National, Federal Tax
	or	CREB	N		A	Rebate/Bonification
	or	DEAL	N		A	Trade Amount
	or	DSCA	N		A	Discount Amount
	or	ENTF	N		A	Entrance Fees Amount
	or	EQUL	N		A	Equalisation/Depreciation Deposit
	or	ISDI	N		A	Issue Discount/Allowance
	or	LADT	N		A	Local Tax (Country specific 1)
	or	LEVY	N		A	Payment Levy Tax
	or	LIDT	N		A	Local Tax (Country specific 2)
	or	LOCL	N		A	Local Tax
	or	LOTE	N		A	Local Tax (Country specific 3)
	or	LYDT	N		A	Local Tax (Country specific 4)
	or	MACO	N		A	Matching/Confirmation Fee
	or	MARG	N		A	Margin Amount
	or	PRMA	N		A	Premium Amount
	or	REFD	N		A	Expected Refund
	or	REGF	N		A	Regulatory Fees
	or	SETT	N	C2	A	Settlement Amount
	or	SHIP	N		A	Shipping Amount
	or	SPCN	N		A	Special Concessions
	or	STAM	N		A	Stamp Duty
	or	STEX	N		A	Stock Exchange Tax

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	SUBS	N		A	Subscription Interest
	or	TRAN	N		A	Transfer Tax
	or	TRAX	N		A	Transaction Tax
	or	VATA	N		A	Value-Added Tax
	or	WITH	N		A	Withholding Tax
	or	OTHR	N		A	Other Amount
	or	ANTO	N		A	Net Gain/Loss Amount
	or	COAX	N		A	Consumption Tax
	or	ACCA	N		A	Accrued Capitalisation
	or	ZWIS	N		A	Zwischengewinn
-	or	<a href="#">RSCH</a>	<a href="#">N</a>	-	<a href="#">A</a>	<a href="#">Research Fee</a>
2	O	RESU	N	C1	A	Resulting Amount
3	O	OCMT	N		A	Original Currency Amount

## DEFINITION

This field specifies an amount of money. This field is part of a sequence which identifies cash amounts such as taxes and charges, as well as amounts needed for accounting purposes, for example, original face value traded, broker commission, etc.

This qualified generic field specifies:

ACCA	Accrued Capitalisation	Amount of unpaid interest (on interest bearing instruments which have defaulted and have subsequently restructured), which is capitalised and added to the original principal amount.
ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
AKTI	Aktiengewinn	Aktiengewinn.
ANTO	Net Gain/Loss Amount	Total net trade amount of all the trade transactions.
BAKL	Backload Fees Amount	Amount of sales charge paid by the investor when redeeming an investment such as an investment fund.
CBCH	Correspondent Bank Charges	Amount of charges of correspondent bank for transferring money (Funds industry).
CHAR	Charges/Fees	Amount of money paid for the provision of financial services that cannot be categorised by another qualifier.
COAX	Consumption Tax	Amount of consumption tax.
COUN	Country, National, Federal Tax	Amount of country, national or federal tax charged by the jurisdiction in which the account servicer is located.

CREB	Rebate/Bonification	Discount on the subscription fee that would normally be paid to Fund Administrator to enter the Fund. (Funds Industry).
DEAL	Trade Amount	Principal amount of a trade (price multiplied by quantity).
DSCA	Discount Amount	Amount of pre-arranged deduction to the trade amount based on the published net asset value (Funds industry).
ENTF	Entrance Fees Amount	Amount of sales charge paid immediately by the investor when subscribing to an investment such as an investment fund.
EQU	Equalisation/ Depreciation Deposit	Part of an investor's subscription amount that is held by the Fund in order to pay incentive/performance fees at the fiscal year end. It may crystallise into shares depending on the High Water Mark of the Fund and the subscription NAV (Funds industry).
EXEC	Executing Broker's Commission	Amount of money paid to an executing broker as a commission.
ISDI	Issue Discount/ Allowance	Amount of money defined as a discount on a new issue or on a tranche of an existing issue.
LADT	Local Tax (Country specific 1)	Local tax as defined by the country in its market practice document.
LEVY	Payment Levy Tax	Amount of payment levy tax.
LIDT	Local Tax (Country specific 2)	Local tax as defined by the country in its market practice document.
LOCL	Local Tax	Amount of tax charged by the jurisdiction in which the financial instrument settles.
LOCO	Local Broker's Commission	Amount of commission paid to a local broker.
LOTE	Local Tax (Country specific 3)	Local tax as defined by the country in its market practice document.
LYDT	Local Tax (Country specific 4)	Local tax as defined by the country in its market practice document.
MACO	Matching/ Confirmation Fee	Amount of money charged for matching and/or confirmation.
MARG	Margin Amount	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
OTHR	Other Amount	Amount of money that cannot be categorised.
PRMA	Premium Amount	Pre-arranged addition to the trade amount based on the published net asset value (Funds industry).
REFD	Expected Refund	Anticipated return of overpaid subscription money (Funds Industry).
REGF	Regulatory Fees	Amount of money charged by a regulatory authority, for example, Securities and Exchange fees.
RESU	Resulting Amount	Amount of money that results from a foreign exchange conversion.
<a href="#">RSCH</a>	<a href="#">Research Fee</a>	<a href="#">Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research.</a>

SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.
SHIP	Shipping Amount	All costs related to the physical delivery of documents such as stamps, postage, carrier fees, insurances or messenger services.
SPCN	Special Concessions	Amount of drawdown or other reduction from or in addition to the deal price.
STAM	Stamp Duty	Amount of stamp duty.
STEX	Stock Exchange Tax	Amount of stock exchange tax.
SUBS	Subscription Interest	Amount of interest received when a subscription amount is paid in advance and then invested by the Fund Administrator for additional shares to that of the initial subscription amount (Funds Industry).
TRAN	Transfer Tax	Amount of tax levied on a transfer of ownership of financial instrument.
TRAX	Transaction Tax	Amount of transaction tax.
VATA	Value-Added Tax	Amount of value added tax.
WITH	Withholding Tax	Amount of money that will be withheld by a tax authority.
ZWIS	Zwischengewinn	Zwischengewinn.

#### NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 67. Field 98a: Date/Time: Value Date/Time

#### FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

#### PRESENCE

Optional in optional subsequence C3

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N		A or C	Value Date/Time

**DEFINITION**

This qualified generic field specifies:

VALU          Value Date/Time          Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry).

**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**68. Field 92B: Rate: Exchange Rate****FORMAT**

Option B          :4!c//3!a/3!a/15d          (Qualifier)(First Currency Code)(Second Currency Code)(Rate)

**PRESENCE**

Optional in optional subsequence C3

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXCH	N		B	Exchange Rate

**DEFINITION**

This qualified generic field specifies:

EXCH          Exchange Rate          Exchange rate between the amount and the resulting amount.

**NETWORK VALIDATED RULES**

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

## USAGE RULES

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code).

## 69. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional subsequence C3

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

AMT                      Amounts

## 70. Field 16S: End of Block

### FORMAT

Option S                      16c

### PRESENCE

Mandatory in optional sequence C

### DEFINITION

This field specifies the end of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

SETDET                  Settlement Details

## 71. Field 16R: Start of Block

### FORMAT

Option R                      16c

### PRESENCE

Mandatory in optional sequence D

### DEFINITION

This field specifies the start of a block and the name of that block.

### CODES

This field must contain the following code (Error code(s): T92):

OTHRPRTY                      Other Parties

## 72. Field 95a: Party

### FORMAT

Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

### PRESENCE

Mandatory in optional sequence D

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	EXCH	N	C4	P, Q, or R	Stock Exchange
	or	MEOR	N	C4, C10	P, Q, or R	Originator of Message
	or	MERE	N	C4, C10	P, Q, or R	Recipient of Message
	or	TRRE	N	C4	P, Q, or R	Trade Regulator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
	or	VEND	N	C4, C7	P, Q, or R	Vendor
	or	INPA	N		P, Q, or R	Interested Party
2	O	ALTE	R	C9	L or S	Alternate Identification

## DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
EXCH	Stock Exchange	Party that identifies the stock exchange.
INPA	Interested Party	Party that receives information from other parties about transactions that are being processed, and performs functions such as regulatory oversight and accounting.
MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.
TRAG	Triparty Agent	Party that handles tri-party transactions.
TRRE	Trade Regulator	Party that identifies the trade regulator.
VEND	Vendor	Vendor of the Settlement Standing Instruction database requested to be consulted through sequence C field 22F::DBNM//VEND.

## CODES

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).



TXID	Tax Identification Number	Number assigned by a tax authority to an entity.
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## NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

## USAGE RULES

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.
- Country Code specifies the country for which the alternate identification is relevant.
- Alternate ID specifies an alternate identification of the party identified in this sequence.

## 73. Field 97a: Account

### FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

### PRESENCE

Conditional (see rule C8) in optional sequence D

### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C8	A or B	Safekeeping Account
2	O	CASH	N	C8	A or E	Cash Account

### DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

## CODES

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

ABRD	Abroad	Financial instruments are held in a safekeeping account abroad.
CEND	Centralised	Financial instrument in the safekeeping account are held in one location.
DVPA	Cash/DVP	Safekeeping account is used for settlement on delivery or collect on delivery basis.
FUNG	Fungible	Financial instruments in the safekeeping account are fungible.
MARG	Margin	Account is used when financing is by the broker/dealer.
NFUN	Non-Fungible	Financial instruments in the safekeeping account are not fungible.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

## USAGE RULES

The account provided is the account of the party specified in this sequence.

**74. Field 70C: Narrative: Party Narrative**

## FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

## PRESENCE

Optional in optional sequence D

## QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PACO	N		C	Party Narrative

## DEFINITION

This qualified generic field specifies:

PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**75. Field 20C: Reference: Processing Reference****FORMAT**

Option C :4!c//16x (Qualifier)(Reference)

**PRESENCE**

Optional in optional sequence D

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

**DEFINITION**

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

**76. Field 16S: End of Block****FORMAT**

Option S 16c

**PRESENCE**

Mandatory in optional sequence D

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

OTHRPRTY      Other Parties

**77. Field 16R: Start of Block****FORMAT**

Option R      16c

**PRESENCE**

Mandatory in optional sequence E

**DEFINITION**

This field specifies the start of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

REPO      Two Leg Transaction Details

**78. Field 98a: Date/Time****FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

**DEFINITION**

This qualified generic field specifies:

RERA	Rate Change Date/ Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

**CODES**

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
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**NETWORK VALIDATED RULES**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

**79. Field 22F: Indicator****FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator
4	O	LEGA	N		F	Legal Framework Indicator

**DEFINITION**

This qualified generic field specifies:

LEGA	Legal Framework Indicator	Legal framework of the transaction.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
RERT	Rate Type	Specifies whether the rate is fixed or variable.

REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.
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## CODES

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

## CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.

A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

## CODES

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

## CODES

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
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## 80. Field 20C: Reference

## FORMAT

Option C :4!c//16x (Qualifier)(Reference)



**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Reference
2	O	REPO	N		C	Transaction Reference

**DEFINITION**

This qualified generic field specifies:

REPO	Transaction Reference	Reference common to all the collateral pieces (one or many).
SECO	Second Leg Reference	Reference of the second leg of the transaction.

**NETWORK VALIDATED RULES**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'

(Error code(s): T26).

**81. Field 92a: Rate****FORMAT**

Option A	:4!c/[N]15d	(Qualifier)(Sign)(Rate)
Option C	:4!c/[8c]/24x	(Qualifier)(Data Source Scheme)(Rate Name)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VASU	N		C	Variable Rate Support
2	O	REPO	N		A	Repurchase Rate
3	O	RSPR	N		A	Spread Rate
4	O	PRIC	N		A or C	Pricing Rate
5	O	SLMG	N		A	Stock Loan Margin

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
6	O	SHAI	N		A	Securities Haircut

**DEFINITION**

This qualified generic field specifies:

PRIC	Pricing Rate	Interest rate to be paid on the transaction amount, as agreed between the counterparties.
REPO	Repurchase Rate	Repurchase rate used to calculate the repurchase amount.
RSPR	Spread Rate	Margin over or under an index that determines the repurchase rate.
SHAI	Securities Haircut	Haircut or valuation factor on the security expressed as a percentage.
SLMG	Stock Loan Margin	Percentage mark-up on a loan consideration used to reflect the lender's risk.
VASU	Variable Rate Support	Index or support rate used together with the spread to calculate the repurchase rate.

**NETWORK VALIDATED RULES**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

**82. Field 99B: Number Count****FORMAT**

Option B :4!c//3!n (Qualifier)(Number)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CADE	N		B	Transaction Call Delay
2	O	TOCO	N		B	Total Number of Collateral Instructions

**DEFINITION**

This qualified generic field specifies:

CADE	Transaction Call Delay	Minimum number of days' notice a counterparty needs for terminating the transaction.
TOCO	Total Number of Collateral Instructions	Total number of collateral instructions involved in the transaction.

**83. Field 19A: Amount****FORMAT**

Option A :4!c/[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

**PRESENCE**

Optional in optional sequence E

**QUALIFIER**

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FORF	N		A	Forfeit Amount
2	O	TRTE	N		A	Termination Transaction Amount
3	O	REPP	N		A	Premium Amount
4	O	ACRU	N		A	Accrued Interest Amount
5	O	DEAL	N		A	Deal Amount
6	O	TAPC	N		A	Termination Amount per Piece of Collateral

**DEFINITION**

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between two periods (for second leg).
DEAL	Deal Amount	Principal amount of a trade (for second leg).
FORF	Forfeit Amount	Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.

REPP	Premium Amount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.
TAPC	Termination Amount per Piece of Collateral	Amount of money to be settled per piece of collateral to terminate the transaction.
TRTE	Termination Transaction Amount	Total amount of money to be settled to terminate the transaction.

#### NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03,T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

#### USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

## 84. Field 70C: Narrative: Second Leg Narrative

#### FORMAT

Option C :4!c//4\*35x (Qualifier)(Narrative)

#### PRESENCE

Optional in optional sequence E

#### QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Narrative

#### DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
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**USAGE RULES**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

**85. Field 16S: End of Block****FORMAT**

Option S                      16c

**PRESENCE**

Mandatory in optional sequence E

**DEFINITION**

This field specifies the end of a block and the name of that block.

**CODES**

This field must contain the following code (Error code(s): T92):

REPO              Two Leg Transaction Details

## Glossary of Terms

In addition to the definitions which appear in the *Standards MT General Information*, Glossary of Terms, the following terms apply to Category 5 messages:

<b>Accrued Interest</b>	An amount of money representing the revenue from a security for a portion of an interest period.
<b>Advice of Execution</b>	A report sent by the executing party to give brief and early information about a securities deal.
<b>Advice of Income in the Form of Securities</b>	An advice of an event related to income in the form of additional securities derived from securities held in custody or being traded in.
<b>Advice of Money Income</b>	An advice of an event related to cash income derived from securities held in custody, or being dealt in.
<b>Advice of Receipt/Delivery of Securities</b>	An advice which gives early information without all details, of a receipt or delivery of securities. It covers receipts and deliveries, both free and against payment. It will normally be followed by the formal and complete confirmation.
<b>Advice of Redemption</b>	An advice normally sent by a custodian to its customer to give a notice of a forthcoming redemption, or maturity, or advice of the money amount and details of the completed redemption.
<b>Advice of Securities Proceeds</b>	An advice sent by a financial intermediary acting as a collection agent and in response to a presentation of coupons, bonds or other securities due for payment.
<b>Agent</b>	Facility administrator(s).
<b>Agent Bank</b>	A bank which controls the payment mechanism of a trade. For many trades, the Agent Bank is also the Custodian Bank.
<b>AIBD The Association of International Bond Dealers</b>	Organisation representing Eurobond players. In addition to its representative function, it has declared its intention to apply for the status of the 'Recognised Investment Exchange' for Eurobonds in London.
<b>Arbitrage</b>	Buying securities in one country and selling them in another with the object of making a profit.
<b>Bearer Stocks/Shares</b>	Securities for which no register of ownership is kept by the company concerned.
<b>Book Value</b>	Book value is the price per security needed to be recorded for tax purposes in some countries.
<b>Broker</b>	An individual/firm licensed to trade on a particular market on behalf of investing clients.
<b>Clearstream</b>	Organisation fulfilling clearing, settlement and depository functions for the Eurobond market.
<b>Certificate</b>	The document issued by a company to a member of that company specifying the shares of stock held by them.

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<b>Certificate Number</b>	A number identifying one specific document of any security issue, including transferable or negotiable receipts representing underlying securities.
<b>Clearing</b>	Following a trade, the transfer of the traded security from original owner to new owner, either physically or by book-entry.
<b>Components of Income/Redemption</b>	Special information about the income and/or redemption amount. For instance, a specification can be given for tax purposes of what portion of the income derives from capital gains. It may also specify a payment from multiple coupons.
<b>Confirmation of Delivery Against Payment</b>	A confirmation with an option to include itemised accounting details, of the delivery of specified securities, physically or by book-entry, to a specified party against a specified amount of money.
<b>Confirmation of Delivery Free</b>	A confirmation with all details of the delivery of specified securities, physically or by book-entry, to a specified party free of payment.
<b>Confirmation of Purchase or Sale</b>	A confirmation sent by the executing party providing for the accounting in detail for the securities as well as the payment side of the deal.
<b>Confirmation of Receipt Against Payment</b>	A confirmation, with an option to include itemised accounting details, of the receipt of specified securities, physically or by book-entry, from a specified party against a specified amount of money.
<b>Confirmation of Receipt Free</b>	A confirmation with all details of the receipt of specified securities, physically or by book-entry, from a specified party free of payment.
<b>Coupon</b>	On <i>Bearer Securities</i> , a detachable part of the certificate exchangeable for dividends. Also used to denote the rate of interest on a <i>Fixed Interest</i> security.
<b>Coupon Clipping Date</b>	The date established by the custodian of the securities, on which the coupons are to be clipped.
<b>Coupon Due Date</b>	The due date of the next coupon attached to the security.
<b>Coupon Number</b>	The number of the next coupon due.
<b>Custodian</b>	A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its Agent Banks around the world.
<b>Deal Amount</b>	The deal price multiplied by the quantity of securities purchased/sold.
<b>Deal Price</b>	The currency code and the price or percentage rate at which the deal was made. Also see 'Deal Amount'.
<b>Dealer</b>	A firm trading for its own account.
<b>Deliver Securities Against Payment</b>	An instruction to deliver specified securities, physically or by book-entry, to a specified party and to receive a specified amount of money.
<b>Deliver Securities Free</b>	An instruction to deliver specified securities, physically or by book-entry, to a specified party without receiving payment.
<b>Delivery Date</b>	The date on which securities are to be/have been delivered/received.
<b>Denomination</b>	The face value expressed in terms of either nominal amount or number of shares/units represented by the security document.

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<b>Distribution Ratio</b>	The number of rights required to subscribe to a specified number of securities.
<b>Dividend</b>	Payment from a company's profits to its shareholders.
<b>Dividend/Interest Rate</b>	The amount of income per share/unit expressed in terms of the currency code, the amount, and when necessary, the period for which the income was paid/received.
<b>Drawdown</b>	The difference between the price which a member of a selling group pays to the syndicate manager for a new issue and the price to the public. Also called Selling Group Commission or Reallowance.
<b>Error Rate on Clearing and Settlement</b>	The percentage of international trades where, due to error and delays, delivery and settlement do not occur on the date specified in the trade.
<b>Eurobonds</b>	Bonds, denominated in major currencies (primarily USD), for which the market is entirely international, that is, trading is not confined to domestic markets.
<b>Euroclear</b>	Organisation fulfilling clearing, settlement and depository functions for the Eurobond market.
<b>Euroequities</b>	Equities whose initial offering is made simultaneously in more than one country.
<b>Execution Date</b>	The date on which the Sender wishes to exercise the option.
<b>Exercise Date and Striking Price</b>	The last day on which the option can be exercised as well as the currency code and price at which the security can be purchased or sold on or before that date.
<b>Expiry Date</b>	The date on which an offer/order ceases to be valid.
<b>Final Value</b>	The value of the holdings specified.
<b>Global Custodian</b>	A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its agent banks around the world.
<b>ICCH International Commodities Clearing House</b>	Organisation owned by major UK banks supplying trade matching and clearing services to several futures and options exchanges around the world.
<b>International Equities</b>	Equities where trading often involves at least one foreign counterparty, that is, where at least one counterparty is located in a country other than where the equity is listed and held.
<b>International Securities Identification Number (ISIN)</b>	A standard number for the identification of securities as specified in ISO 6166.
<b>ISCC International Securities Clearing Corporation</b>	A subsidiary of the National Securities Clearing Corporation (NSCC), representing US brokers and banks, charges with establishing clearing and settlement links with similar organisations in other countries.
<b>LIFFE</b>	London International Financial Futures Exchange.
<b>Limit</b>	A restriction set on an order to buy or sell, specifying a minimum selling or maximum buying price.
<b>Market Value</b>	The price at which quoted shares can be bought and sold on the stock exchange.



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<b>NASD National Association of Securities Dealers</b>	Organisation representing US brokers and dealers.
<b>NASDAQ National Association of Securities Dealers and Quotes</b>	US organisation owned by NASD (National Association of Securities Dealers), which operates a nationwide over-the-counter trading system for equities.
<b>Net Proceeds</b>	Net proceeds is the total amount of money charged or paid to an account for a securities transaction.
<b>Notice of Bond Holders or Shareholders Meeting</b>	A notice sent by a custodian or other interested party, such as transfer agent, which requests the Receiver to inform its bond or shareholding customers about the share holders or bond holders meeting of a company.
<b>Notice of Event</b>	A notice sent to give particulars of an event effecting a security.
<b>Notice of Offer or Privilege</b>	A notice sent by a custodian to its customer which describes an offer by a third party in respect of a specified security in return for cash, other securities, or both.
<b>Notice of Rights</b>	A notice sent by a custodian to its customer to provide details of rights to a current or future debt or equity subscription.
<b>NSCC National Securities Clearing Corporation</b>	Cooperative organisation owned by the New York Stock Exchange, American Stock Exchange, National Association of Securities Dealers, and US banks and brokers, performing the clearing and settlement functions for 90% of US domestic securities trades.
<b>Option</b>	An agreement giving the rights to buy and sell a share at a pre-arranged price at a future date.
<b>Order to Buy</b>	An instruction sent by a client, or his authorised representative, to buy a given quantity of an identified security under specified conditions.
<b>Order to Sell</b>	An instruction sent by a client, or his authorised representative, to sell a given quantity of an identified security under specified conditions.
<b>Over the Counter Trading</b>	Trading of securities outside a recognised exchange.
<b>Paying Agent's Claim</b>	A claim by a paying agent for reimbursement of income, or redemption proceeds, or a combination of both.
<b>Price Limit</b>	A price given by the Ordering Party, lower or higher than which securities are not to be sold or bought respectively.
<b>Price per Unit</b>	The price of one unit of the security.
<b>Primary Market</b>	The markets for new issues of securities - stock options and bond flotations.
<b>Proxy</b>	An authorisation to vote.
<b>Proxy Deadline</b>	The last date on which a proxy or authorisation and instructions to vote, relative to a bond or shareholder meeting will be accepted.
<b>Proxy or Authorisation and Instructions to Vote</b>	A proxy or authorisation and instructions to vote sent to a custodian by a party authorised to give voting instructions concerning securities held by the custodian.
<b>Quantity of Securities</b>	The classification of securities and their quantity.

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<b>Quantity of Securities Booked</b>	The classification and quantity of securities posted to a safekeeping account.
<b>Quantity of Securities Derived</b>	The classification and quantity of securities derived from the quantity of securities held and the distribution ratio.
<b>Receive Securities Against Payment</b>	An instruction to receive specified securities, physically or by book-entry, from a specified party, and to pay a specified amount of money.
<b>Receive Securities Free</b>	An instruction to receive specified securities, physically or by book-entry, from a specified party without paying an amount of money.
<b>Redemption Amount</b>	The redemption price multiplied by the quantity of securities expressed in terms of the currency code and the amount.
<b>Redemption Price</b>	The price or percentage price of the redemption expressed in terms of the currency code and the price.
<b>Registered Name and Place of the Company</b>	The official name and address of the company referred to in the message.
<b>Safekeeping Account</b>	The account for which securities are to be withdrawn or to which securities are to be deposited.
<b>Secondary Markets</b>	The markets for trading securities.
<b>Series Designation</b>	The differentiation of portions to the same issue.
<b>Settlement</b>	The procedure by which securities are exchanged free of counter value or against payment.
<b>Settlement Date</b>	The date on which securities or funds are to be exchanged.
<b>Special Concessions</b>	A discount from the issue price such as a drawdown. It can be expressed either as an amount of money or as a percentage rate.
<b>Statement of Holdings</b>	A statement sent by a custodian which lists, as of a specified date, the quantity and identification of the securities and optionally other holdings held by the Sender for the Receiver or the Receiver's customer. The statement may also include securities held by the custodian with sub-custodians.
<b>Statement of Numbers</b>	A statement which gives certificate numbers of securities.
<b>Statement of Open Orders</b>	A statement, sent by a party which has accepted one or several orders to buy and/or sell securities, which identifies those orders, as of a specified date, which have not yet been legally agreed.
<b>Statement of Pending Transactions</b>	A statement sent by a custodian identifying all transactions, as of a specified date, in a specified account, for which instructions have been received but, have not yet been effected. The statement may also include future settlements or forward transactions which have become binding on the Receiver.
<b>Statement of Transactions</b>	A statement which lists the details of all the increases and decreases of holdings which occurred during a specified period in a safekeeping account or in a particular security in the account of the Receiver, or the Receiver's customer.
<b>Striking Price</b>	The price at which an option can be exercised at or before expiry.

<b>Subscription Price</b>	The currency code and the money amount to be paid to acquire the smallest full unit in the new issue.
<b>Trade Confirmation</b>	A message confirming the details of a trade, which the counterparties in the trade send to each other, after the trade, for matching purposes.
<b>Trade Date and Place</b>	The day, and optionally, the place, for example, stock exchange or other market, where the deal was agreed/executed.
<b>Trade Matching (centralised)</b>	A central facility matching all trades in a particular market by comparing the trade confirmations sent to it by the two counterparties of each trade, in order to ensure that the counterparties agree on the details of the trade.
<b>Trade Matching (decentralised)</b>	Each counterparty of a trade comparing the trade confirmation sent to it by the other counterparty to its own record of the trade, in order to ensure that they both agree on the details of the trade.
<b>Underwriter</b>	An institution which undertakes to the Mandate Holder that funds or other financial arrangements will be provided.
<b>Underwriting</b>	A commitment to provide funds or other financial arrangements.
<b>Warrant</b>	A special kind of option, given by a company to holders of a particular security, giving them the right to subscribe for future issues, either of the same or some other security.

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