



Standards

Category 5 - Securities Markets

For Standards MT November 2019

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.

21 December 2018

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Introduction

Summary of Changes

Added Message Types

None

Removed Message Types

None

Modified Message Types

MT 502 on page 15

MT 506 on page 123

MT 509 on page 203

MT 513 on page 249

MT 514 on page 365

MT 515 on page 465

MT 517 on page 577

MT 518 on page 587

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 ⁽¹⁾ | 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 ⁽¹⁾ | 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 ⁽¹⁾ | 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 ⁽¹⁾ | 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 ⁽¹⁾ | 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 > 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 > 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 (SWHQBEBCOS).

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** or **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**).

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

E-mail: **iso15022ra@iso15022.org**

MT 500 Instruction to Register

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 501 Confirmation of Registration or Modification

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 502 Order to Buy or Sell

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 502 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, or where permitted, directly by an executing party to a point of execution such as an exchange. It may be used in broker-to-broker communications.

This message is used to instruct the executing party to buy or sell a given quantity of a specified financial instrument.

It may also be used to:

- request the cancellation of a previously sent order
- replace a previously sent order
- duplicate an order previously sent
- provide a third party with a copy of the message (be it the order or a request for cancellation) being sent.

MT 502 Format Specifications

MT 502 Order to Buy or Sell

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----|-----------|-----------------------|-----------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 5 |
| ----- | | | | | | |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 6 |
| O | 22F | LINK | Indicator | Linkage Type Indicator | :4!c/[8c]/4!c | 7 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 8 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----|-----------|--------------------|-----------------------------|-----------------|-----|
| 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 | | | | | | |
| Mandatory Sequence B Order Details | | | | | | |
| M | 16R | | | Start of Block | ORDRDET | 12 |
| -----> | | | | | | |
| O | 94a | 4!c | Place | (see qualifier description) | B, C, F, or L | 13 |
| ----- | | | | | | |
| -----> Optional Repetitive Subsequence B1 Price | | | | | | |
| M | 16R | | | Start of Block | PRIC | 14 |
| M | 90a | 4!c | Price | (see qualifier description) | A or B | 15 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 16 |
| ----- | | | | | | |
| M | 16S | | | End of Block | PRIC | 17 |
| ----- End of Subsequence B1 Price | | | | | | |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 18 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 19 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 20 |
| ----- | | | | | | |
| O | 11A | 4!c | Currency | (see qualifier description) | :4!c//3!a | 21 |
| -----> Mandatory Repetitive Subsequence B2 Trading Parties | | | | | | |
| M | 16R | | | Start of Block | TRADPRTY | 22 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 23 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or E | 24 |
| ----- | | | | | | |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 25 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 26 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or E | 27 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 28 |
| ----- | | | | | | |
| M | 16S | | | End of Block | TRADPRTY | 29 |
| ----- End of Subsequence B2 Trading Parties | | | | | | |
| -----> | | | | | | |
| O | 36B | 4!c | Quantity of Financial Instrument | (see qualifier description) | :4!c//4!c/15d | 30 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 31 |
| ----- | | | | | | |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c] [4*35x] | 32 |
| Optional Subsequence B3 Financial Instrument Attributes | | | | | | |
| M | 16R | | | Start of Block | FIA | 33 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c/[30x] | 34 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 35 |
| ----- | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> | | | | | | |
| O | 12a | 4!c | Type of Financial Instrument | (see qualifier description) | A, B, or C | 36 |
| ----- | | | | | | |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 37 |
| -----> | | | | | | |
| O | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 38 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 39 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 13a | 4!c | Number Identification | (see qualifier description) | A or B | 40 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 41 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 90a | 4!c | Price | (see qualifier description) | A or B | 42 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 36B | 4!c | Quantity of Financial Instrument | (see qualifier description) | :4!c//4!c/15d | 43 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 35B | | | Identification of the Financial Instrument | [!SIN1!e12!c] [4*35x] | 44 |
| ----- | | | | | | |
| O | 70E | FIAN | Narrative | Financial Instrument Attribute Narrative | :4!c//10*35x | 45 |
| M | 16S | | | End of Block | FIA | 46 |
| End of Subsequence B3 Financial Instrument Attributes | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|-----------------------|--|---------------------|-----|
| -----> | | | | | | |
| O | 13a | 4!c | Number Identification | (see qualifier description) | A or B | 47 |
| ----- | | | | | | |
| O | 70E | TPRO | Narrative | Trade Instruction Processing Narrative | :4!c//10*35x | 48 |
| M | 16S | | | End of Block | ORDRDET | 49 |
| End of Sequence B Order Details | | | | | | |
| Optional Sequence C Settlement Details | | | | | | |
| M | 16R | | | Start of Block | SETDET | 50 |
| -----> | | | | | | |
| M | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 51 |
| ----- | | | | | | |
| O | 11A | 4!c | Currency | (see qualifier description) | :4!c//3!a | 52 |
| -----> Optional Repetitive Subsequence C1 Settlement Parties | | | | | | |
| M | 16R | | | Start of Block | SETPRTY | 53 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, R, or S | 54 |
| ----- | | | | | | |
| O | 97a | SAFE | Account | Safekeeping Account | A or B | 55 |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 56 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 57 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or D | 58 |
| ----- | | | | | | |
| M | 16S | | | End of Block | SETPRTY | 59 |
| ----- End of Subsequence C1 Settlement Parties | | | | | | |
| -----> Optional Repetitive Subsequence C2 Cash Parties | | | | | | |
| M | 16R | | | Start of Block | CSHPRTY | 60 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 61 |
| ----- | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|-------------------|-----|
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A or E | 62 |
| ----- | | | | | | |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 63 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 64 |
| O | 70C | PACO | Narrative | Party Narrative | :4!c//4*35x | 65 |
| M | 16S | | | End of Block | CSHPRTY | 66 |
| ----- End of Subsequence C2 Cash Parties | | | | | | |
| -----> Optional Repetitive Subsequence C3 Amounts | | | | | | |
| M | 16R | | | Start of Block | AMT | 67 |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 68 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 69 |
| ----- | | | | | | |
| O | 98a | VALU | Date/Time | Value Date/Time | A or C | 70 |
| O | 92B | EXCH | Rate | Exchange Rate | :4!c//3!a/3!a/15d | 71 |
| M | 16S | | | End of Block | AMT | 72 |
| ----- End of Subsequence C3 Amounts | | | | | | |
| M | 16S | | | End of Block | SETDET | 73 |
| End of Sequence C Settlement Details | | | | | | |
| -----> Optional Repetitive Sequence D Other Parties | | | | | | |
| M | 16R | | | Start of Block | OTHRPTY | 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, B, or E | 76 |
| ----- | | | | | | |
| O | 70C | PACO | Narrative | Party Narrative | :4!c//4*35x | 77 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|-----------------|-----|
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 78 |
| M | 16S | | | End of Block | OTHRPRTY | 79 |
| ----- End of Sequence D Other Parties | | | | | | |
| Optional Sequence E Two Leg Transaction Details | | | | | | |
| M | 16R | | | Start of Block | REPO | 80 |
| -----> | | | | | | |
| O | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 81 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 82 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 83 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 92a | 4!c | Rate | (see qualifier description) | A or C | 84 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 99B | 4!c | Number Count | (see qualifier description) | :4!c//3!n | 85 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 86 |
| ----- | | | | | | |
| O | 70C | SECO | Narrative | Second Leg Narrative | :4!c//4*35x | 87 |
| M | 16S | | | End of Block | REPO | 88 |
| End of Sequence E Two Leg Transaction Details | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

MT 502 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 then 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 Function of the Message (field :23G:) is CANC and the Ordered Quantity (field :36B::ORDR) is present, then the Quantity to Cancel (field :36B::CANC) must be present in the order details sequence.

If the Function of the Message (field :23G:) is CANC and the Ordered Amount (field :19A::ORDR) is present, then the Amount to Cancel (field :19A::CANC) must be present in the order details sequence.

If the Function of the Message is not CANC, the Quantity to Cancel and the Amount to Cancel are not allowed (Error code(s): E64).

| Sequence A if field :23G is ... | Sequence B and field :36B::ORDR is ... | Sequence B then field :36B::CANC is ... |
|--|---|--|
| NEWM | Present | Not allowed |
| REPL | Present | Not allowed |
| CANC | Present | Mandatory |

| Sequence A if field :23G is ... | Sequence B and field :19A::ORDR is ... | Sequence B then field :19A::CANC is ... |
|--|---|--|
| NEWM | Present | Not allowed |
| REPL | Present | Not allowed |
| CANC | Present | Mandatory |

- C3** The Type of Order Indicator (field :22F::TOOR) and/or the Price Limit (field :90a::LIMI) must be present (Error code(s): E74).

| Sequence B if field :22F::TOOR is ... | Then subsequence B1 is ... | Subsequence B1 and field :90a::LIMI is ... |
|--|-----------------------------------|--|
| Present | Optional | Optional |
| Not present | Mandatory | Mandatory in at least one of the occurrences of subsequence B1 |

- C4** If the message is a cancellation or a replacement, that is, Function of the Message (field 23G) is CANC or REPL, 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 or REPL | 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** In sequence B, either an ordered quantity (field :36B::ORDR) or an ordered amount (field :19A::ORDR) must be present, but not both (Error code(s): E58).

| Sequence B if field :36B::ORDR is ... | Sequence B then field :19A::ORDR is ... |
|--|--|
| Present | Not allowed |
| Not present | Mandatory |

- C7** 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 |

- C8** 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 |

- C9** In sequence B, if field :22H::BUSE//SWIT is present, then subsequence A1 Linkages is mandatory, and field :20C::PREV must be present in minimum one occurrence of subsequence A1 Linkages (Error code(s): E53).

| Sequence B if field :22H::BUSE//SWIT is ... | Then subsequence A1 is ... | And field :20C::PREV is ... |
|--|---|--|
| Present | Mandatory, that is minimum one occurrence of A1 | Mandatory, that is must be present in minimum one occurrence of A1 |
| Not present | Optional | Not applicable |

- C10** 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 ... ⁽¹⁾ | Then sequence D is ... | And in one occurrence of sequence D field :95a::VEND is ... |
|----------------------|--|---|--|
| Present | Present | Mandatory, that is sequence D 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.

- C11** 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 |

- C12** In sequence B, if Original Ordered Quantity (field :36B::ORDR) is present more than once then Buy/Sell Indicator (field :22H::BUSE) must be present with Indicator code FPOO or IPOO or IPPO (Error code(s): E75).

| Sequence B if field :36B::ORDR is ... | Sequence B then field :22H::BUSE ... |
|--|---|
| Not present or present only once | May contain any Indicator code |
| Present more than once | Indicator code must be FPOO or IPOO or IPPO |

- C13** 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 B2, 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).

- C14** 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 502 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).
- In cross-border, broker-to-broker trades, the place of settlement (:95a::PSET), must be present.
- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.
- When there is a need to pre-allocate, a master reference must be used in the linkage sequence of the MT 502. The MT 514 Trade Allocation Instruction, is used to instruct the pre-allocation. The master reference must be used in the linkage sequence of all the associated MT 514s.
- Field 22F Indicator, with the qualifier PRCO, that is, Pre-Allocation Condition, must be used to indicate how to allocate if the block cannot be fully executed, and to convey rounding instructions in case of fractional shares.
- Optional sequence C Settlement Details may be used to convey early information regarding settlement.
- The Receiver of a request to cancel or replace must advise the requesting party that the request has been accepted or denied in an MT 509 Trade Status Message.

MT 502 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. |
| REPL | Replacement | Message replacing a previously sent 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 order to buy or sell, 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.

To replace a previously sent order to buy or sell, Function is REPL. The reference in the linkage sequence must contain the Sender's reference of the message to be replaced.

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

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 Indicator |
| 2 | O | PRCO | N | | F | Pre-Allocation Condition Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------------------|---|
| PRCO | Pre-Allocation Condition Indicator | Specifies the method used to round up, round down or pro-rate the quantity of securities to allocate. |
| TRTR | Trade Transaction Type Indicator | Specifies the type of transaction of which the order is a component. |

CODES

If Qualifier is TRTR and 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. |

CODES

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

| | | |
|------|-------------|--|
| FULL | Full | Pre-allocate shares only if fully dealt. |
| NOFR | No Fraction | No fractional shares are allowed. |
| PROR | Pro-Rate | In the case of a partial fill, pro-rate the allocations. |
| RDUP | Round Up | In the case of fractional shares, round up to the nearest whole number. |
| RDWN | Round Down | In the case of fractional shares, round down to the nearest whole number. |
| SPEC | Specific | In the case of a partial fill, pre-allocate according to the amounts shown in a linked allocation instruction. |

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 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.

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 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.

9. 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, C9 | 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 | COLR | N | | C | Collateral Reference |
| | or | ISSU | N | | C | Issuer Reference |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| | or | COMM | N | | C | Common 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 | 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. |

NETWORK VALIDATED RULES

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

10. 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

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 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):

ORDRDET Order Details

13. 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 | C13 | B or L | Place of Trade |
| 2 | O | SAFE | R | C13 | 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 is to be 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. |

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).

14. 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):

PRIC Price

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

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 |
| | or | STOP | N | | A or B | Stop Price |
| | or | LIMI | N | C3 | A or B | Limit Price |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------|--|
| DEAL | Deal Price | Price of the traded financial instrument. |
| LIMI | Limit Price | Limit price used in the case of a limit order or a stop limit order. |
| STOP | Stop Price | Stop price used in the case of a stop order or a stop limit order. |

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 specified currency.

Sign must be present when Price is negative.

16. 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):

| | | |
|------|-------------------|---|
| 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. |

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).

17. 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):

PRIC Price

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 | C9, C12 | H | Buy/Sell Indicator |
| 2 | O | PROC | N | | F | Processing Indicator |
| 3 | O | RPOR | R | | F | Reporting Indicator |
| 4 | O | PRIR | N | | F | Priority Indicator |
| 5 | O | SETG | N | | F | Settlement Instruction Generation Indicator |
| 6 | O | TTCO | R | | F | Trade Transaction Condition Indicator |
| 7 | O | COST | N | | F | Commission Type Indicator |
| 8 | O | TOOR | R | C3 | F | Type of Order |
| 9 | O | TILI | N | | F | Time Limit |
| 10 | M | PAYM | N | | H | Payment Indicator |
| 11 | O | AUTO | N | | F | Auto Routing Indicator |
| 12 | O | CATB | N | | F | Charges/Tax Basis Indicator |
| 13 | O | TRCN | R | | F | Trade Regulatory Conditions |
| 14 | O | TRSE | N | | F | Trading Session Indicator |
| 15 | O | CAOP | N | | H | Corporate Action Option Code Indicator |
| 16 | O | RMTH | N | | F | Rounding Method Requested |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|---|
| AUTO | Auto Routing Indicator | Specifies whether an automatic routing system is involved. |
| 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. |
| PAYM | Payment Indicator | Specifies whether the instruction is free or against payment. |
| PRIR | Priority Indicator | Specifies the execution priority of the trade. |
| PROC | Processing Indicator | Specifies additional information relative to the processing of the trade. |
| RMTH | Rounding Method Requested | Specifies the rounding direction applied to fractional numbers, for example, round up. |

| | | |
|------|---|--|
| 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. |
| TILI | Time Limit | Specifies from/until when an order must be executed. |
| TOOR | Type of Order | Specifies the type of instruction to a broker/dealer to buy or sell a financial instrument. |
| TRCN | Trade Regulatory Conditions | 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 is to be 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 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 | Regulatory Organisation | 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 to be executed at best execution. |
| CALL | Call | Trade to be executed following the exercise of a call option on the security. |
| CBNS | Cum Bonus | Trade is to be executed cum bonus. |
| CCPN | Cum Coupon | Trade is to be executed cum coupon. |
| CDIV | Cum Dividend | Trade is to be executed cum dividend. |

| | | |
|------|-----------------------------------|--|
| CLBR | Closure Before Rollover | Trade to be 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 to be executed cum rights. |
| CWAR | Cum Warrants | Trade is to be executed cum warrants. |
| DIOR | Directed Order | Trade is to be executed with a specific trading party. |
| DIRT | Dirty | Trade is to be executed dirty, that is, pay government tax on the accrued interest of the bond. |
| DORD | Direct Order | Trade is to be 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 the executing party. |
| FORW | Forward Price | Trade is based on forward price. Price will be 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. |
| MONT | Monthly | Trade to be executed for month-end settlement (Deferred Settlement Service). |
| NBFR | New Trade Following Rollover | Trade to be 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. |
| 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 to be executed following the exercise of a put option on the security. |
| 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. |
| TEFR | Trade Executed Following Rollover | Trade executed this month following the rollover of positions. |
| TRFR | Trade Following Rollover | Trade to be executed on the next month following the rollover of positions. |
| XBNS | Ex Bonus | Trade is to be executed ex bonus. |
| XCPN | Ex Coupon | Trade is to be executed ex coupon. |

| | | |
|------|-------------|--------------------------------------|
| XDIV | Ex Dividend | Trade is to be executed ex dividend. |
| XRTS | Ex Rights | Trade is to be executed ex rights. |
| XWAR | Ex Warrants | Trade is to be 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. |
| GTHD | Good through Date | Order that, if not executed, expires at the end of the specified expiry date. |
| GTMO | Good for the Month | Order that, if not executed, expires at the end of the month on which the order is entered. |
| GTNM | Good until the End of Next Month | Order that, if not executed, expires at the end of next month. |
| 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 AUTO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|------------------------------------|---|
| DDOT | Designated Order Turnaround System | Indicates the Designated Order Turnaround system: a computerised order routing system used at the New York Stock Exchange. |
| SDOT | Evolution of the DOT System | Indicates the evolution of the DOT system, (Designated Order Turnaround system): a computerized order routing system used at the New York Stock Exchange. |

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

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

| | | |
|------|------------|---|
| EXAC | Exact | Exact number. |
| RDUP | Round Up | Round up to the nearest whole number. |
| RDDN | Round Down | Round down to the nearest whole number. |

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 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.

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.

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 502 with any of the above codes will receive a NAK with error code G26.

19. 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

Mandatory in mandatory sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|---------------------------------------|
| 1 | M | EXPI | N | | A or C | Expiry Date/Time |
| 2 | O | RSET | N | | A, B, or C | Requested Settlement Date/Time |
| 3 | O | NAVD | N | | A or C | Net Asset Value Calculation Date/Time |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------------------------|--|
| EXPI | Expiry Date/Time | Date/time at which an order expires or at which a privilege or offer terminates. |
| NAVD | Net Asset Value Calculation Date/Time | Date/time at which the net asset value is calculated (funds industry). |
| RSET | Requested Settlement Date/Time | Date/time at which the instructing party requests settlement to take place. |

CODES

In option B, if Qualifier is RSET 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).

20. 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 | SWRT | N | | A | Switch Rate |

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. |
| SWRT | Switch Rate | To be used for 'switch to' instructions (22F::BUSE//SWIT) and for 1 to n "switch to" scenarios (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.

SWRT (Switch Rate) is only to be used for "switch to" instructions (22F::BUSE//SWIT) and for 1 to n "switch to" scenarios (Funds Industry).

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).

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 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):

| | |
|----------|-----------------|
| TRADPRTY | Trading 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 B2

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 | RQBR | N | | P, Q, or R | Requested Broker |
| 2 | O | ALTE | R | C13 | L or S | Alternate Identification |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------------|---|
| 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. |
| 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.

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 B2

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 B2

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).

26. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in mandatory subsequence B2

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).

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 B2

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

FORMAT

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

PRESENCE

Optional in mandatory subsequence B2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------------|
| 1 | O | TRCA | N | | 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. |
| 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. |

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.

29. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory 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):

| | |
|----------|-----------------|
| TRADPRTY | Trading Parties |
|----------|-----------------|

30. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--|
| 1 | O | ORDR | R | C6 | B | Original Ordered Quantity |
| 2 | O | CANC | N | C2 | B | Quantity to Cancel |
| | or | MINI | N | | B | Minimum to be Bought or Sold |
| 3 | O | MAIN | N | | B | Match Increment |
| 4 | O | MAXF | N | | B | Maximum to be Shown on the Floor at a Time |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|--|
| CANC | Quantity to Cancel | Quantity of financial instruments to cancel in a request to cancel or partially cancel. |
| 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. |
| MAXF | Maximum to be Shown on the Floor at a Time | Maximum quantity of an order to be revealed on the stock exchange at a time. |
| MINI | Minimum to be Bought or Sold | Minimum quantity of financial instruments to be bought or sold if the entire order cannot be executed. |
| ORDR | Original Ordered Quantity | Quantity of financial instrument ordered. |

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 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 | ORDR | N | C6 | A | Ordered Amount |
| 2 | O | CANC | N | C2 | A | Requested To Be Cancelled Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|----------------------------------|---|
| CANC | Requested To Be Cancelled Amount | Amount of money requested to be cancelled or partially cancelled a previously sent order to buy or sell. |
| ORDR | Ordered Amount | Amount of money to be used to derive the appropriate quantity of financial instrument to be bought or sold. |

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).

In case a market order is identified as an amount (that is, an amount of money to be invested), then this field and its qualifier must be used. Consequently, the quantity cannot be specified.

The Executing Party needs to place an order which meets as close as possible the amount specified in this field 19A.

In the confirmation message sent by the Executing Party when the order has been filled, the actual quantity and price must be specified.

32. Field 35B: Identification of the Financial Instrument

FORMAT

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

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.

33. Field 16R: Start of Block

FORMAT

| | |
|----------|-----|
| Option R | 16c |
|----------|-----|

PRESENCE

Mandatory in optional subsequence B3

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

34. 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 B3

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).

35. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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 |
| 6 | O | CANR | N | | F | Cancellation Right Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|--|
| CANR | Cancellation Right Indicator | Specifies the cancellation right of an investor with respect to an investment fund order. |
| 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. |

CODES

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

| | | |
|------|-----------------------------|--|
| NOIN | Not Entitled-Institutional | Investor is not entitled to cancellation rights under compliance rules as the investor is an institutional investor. |
| NOWA | Not Entitled-Waiver | Investor is not entitled to cancellation rights under compliance rules as the investor has agreed to waive those rights. |
| NOXO | Not Entitled-Execution Only | Investor is not entitled to cancellation rights under compliance rules, as the investor is an execution's only client. |
| VALI | Cooling-Off | Investor is entitled to a "cooling off" period with cancellation rights under compliance rules. |

36. 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 B3

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.

37. Field 11A: Currency: Currency of Denomination

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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).

38. Field 98A: Date/Time

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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 asset 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).

39. Field 92A: Rate

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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).

40. 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 B3

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).

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

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

PRESENCE

Optional in optional subsequence B3

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. |

42. 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 B3

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">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 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.

43. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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. |
|------|-------------|---|

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).

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

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

PRESENCE

Optional in optional subsequence B3

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.

45. Field 70E: Narrative: Financial Instrument Attribute Narrative

FORMAT

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

PRESENCE

Optional in optional subsequence B3

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. |
|------|--|--|

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 optional subsequence B3

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 |
|-----|---------------------------------|

47. 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 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 |
| 2 | O | CLCL | N | | A | Client Classification Number |
| 3 | O | CLTY | N | | A | Client Type Number |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------------|---|
| CERT | Certificate Number | Unique and unambiguous number of a financial instrument certificate or other document of title. |
| CLCL | Client Classification Number | Number identifying the client classification, for example, standard, preferred, privileged. The classification numbering signification is to be provided by the account servicer in the SLA with the account owner. |
| CLTY | Client Type Number | Number identifying the client type number, for example, private client, institutional client. The type numbering signification is to be provided by the account servicer in the SLA with the account owner. |

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.

48. 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:

| | | |
|------|--|---|
| 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.

49. 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):

| | |
|---------|---------------|
| ORDRDET | Order Details |
|---------|---------------|

50. 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

51. 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. |
| BYIY | Buy In | The transaction relates to a buy-in by the market following a delivery transaction failure. |
| 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 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.

52. 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).

53. 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 |
|---------|--------------------|

54. 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, C7 | P, Q, or R | Seller (Deliverer) |
| | or | DECU | N | C5, C7 | P, Q, or R | Deliverer's Custodian |
| | or | DEI1 | N | C5, C7 | P, Q, or R | Deliverer's Intermediary 1 |
| | or | DEI2 | N | C5, C7 | P, Q, or R | Deliverer's Intermediary 2 |
| | or | DEAG | N | C5, C7 | P, Q, or R | Delivering Agent |
| | or | PSET | N | C5 | C, P, or Q | Place of Settlement |
| | or | REAG | N | C5, C7 | P, Q, or R | Receiving Agent |
| | or | REI1 | N | C5, C7 | P, Q, or R | Receiver's Intermediary 1 |
| | or | REI2 | N | C5, C7 | P, Q, or R | Receiver's Intermediary 2 |
| | or | RECU | N | C5, C7 | P, Q, or R | Receiver's Custodian |
| | or | BUYR | N | C5, C7 | P, Q, or R | Buyer (Receiver) |
| 2 | O | ALTE | R | C13 | 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 agent. Delivering Party that interacts with the Place of Settlement. |
| DECU | Deliverer's Custodian | Deliverer's custodian. Party that interacts with the delivering agent unless intermediary exists. |
| 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

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*.

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 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.

55. 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 C8) 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 in which financial instruments are maintained. |
|------|---------------------|--|

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.

56. 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. |
|------|--------------------------|--|

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).

57. 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. |
|------|-------------------------|---|

NETWORK VALIDATED RULES

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

58. 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.

59. 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 |
|---------|--------------------|

60. 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

61. 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 | C13 | 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.

62. 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.

63. 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. |
|------|--------------------------|--|

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).

64. Field 20C: Reference: Processing Reference

FORMAT

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

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. |
|------|-------------------------|---|

NETWORK VALIDATED RULES

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

65. 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. |
|------|-----------------|---|

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.

66. 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

67. 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

68. 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 |

| 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 C3 with trade amount field 19A::DEAL//[N]3!a15d as it indicates whether the concerned amount includes the accrued interest and/or the stamp duty amount.

69. 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 | EXEC | N | | A | Executing Broker's Commission |
| | or | CHAR | N | | A | Charges/Fees |
| | or | LOCO | N | | A | Local Broker's Commission |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------------|
| | 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 | REGF | N | | A | Regulatory Fees |
| | 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 | COAX | N | | A | Consumption Tax |
| 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 amounts of money 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:

| | | |
|------|--------------------------------|--|
| 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. |
| 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. |
| 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 must be present when Amount is negative.

70. 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).

71. 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).

72. 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

73. 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

74. 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

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 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 |
| | or | MEOR | N | C5, C14 | P, Q, or R | Originator of Message |
| | or | MERE | N | C5, C14 | P, Q, or R | Recipient of Message |
| | or | TRRE | N | C5 | P, Q, or R | Trade Regulator |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|------------|---------------|--------------------------|
| | or | VEND | N | C5, C10 | P, Q, or R | Vendor |
| | or | TRAG | N | C5 | P, Q, or R | Triparty Agent |
| 2 | O | ALTE | R | C13 | 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.

76. 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 C11) in optional sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | SAFE | N | C11 | A or B | Safekeeping Account |
| 2 | O | CASH | N | C11 | 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.

77. 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. |
|------|-----------------|---|

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.

78. 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 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).

79. 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):

OTHRPTY Other Parties

80. 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

81. 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.

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).

82. 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. |

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". |
|------|----------------|--|

83. 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).

84. 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 |
| 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).

85. 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. |

86. 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).

87. 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.

88. 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 503 Collateral Claim

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 504 Collateral Proposal

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 505 Collateral Substitution

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 506 Collateral and Exposure Statement

Note: The use of this message type requires Message User Group (MUG) registration.

IMPORTANT: The user header of the message (block 3) is mandatory and must contain a code in the Validation Flag field 119 ({3:{119:xxxx}}) to identify the exposure type or collateral reason.
These codes may be used for routing purposes.

MT 506 Scope

This message is sent either by the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager, or by the collateral taker, or its collateral manager to the collateral giver, or its collateral manager.

It is used to provide the details of the valuation of both the collateral or the exposure or both.

This message is also used by the taker or the giver to request the cancellation of a previously sent collateral and exposure statement.

This message must not be used to claim collateral but may be used in support of a claim.

The message may also be used to:

- re-send a message previously sent (Subfunction of the message is DUPL)
- provide a third party with a copy of the message for information (Subfunction of the message is COPY)
- re-send to a third party a copy of the message for information (Subfunction of the message is CODU).

MT 506 Format Specifications

The statement consists of four sequences:

- Sequence A General Information provides general information about the message and the collateral transaction, that is, the function of the message, the identification of the collateral transaction, the references of the linked messages, the identification of the underlying agreement(s), the identification of the parties, the reason for which collateral is needed, the exposure type and the contact information.

Note: More than one occurrence of the agreement is only authorised for cross-product collateralisation and when there is no overall master agreement in place yet.

- Sequence B Summary provides information related to the collateral position, that is, the identification of the exposed party, the total exposure amount and the total collateral amount held by the taker. It also contains the valuation dates and the requested settlement date of collateral if there is a shortage of collateral. The sequence contains an optional subsequence with the amounts taken in to account to calculate the collateral position. These amounts are required for certain types of exposures.

- Repetitive sequence C Exposure Valuation Details contains the valuation details of the exposure. The identification and the value of the trades and the other elements that constitute the total exposure are included one by one.
- Repetitive sequence D Collateral Valuation Details contains the valuation details of the collateral held by the taker. The identification and the value of each piece of collateral are included one by one.

MT 506 Collateral and Exposure Statement

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|-----------------------|------------------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |
| -----> | | | | | | |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 3 |
| ----- | | | | | | |
| M | 23G | | | Function of the Message | 4!c/[4!c] | 4 |
| -----> Mandatory Repetitive Subsequence A1 Agreement | | | | | | |
| M | 16R | | | Start of Block | AGRE | 5 |
| O | 22F | AGRE | Indicator | Agreement Indicator | :4!c/[8c]/4!c | 6 |
| O | 98A | AGRE | Date/Time | Agreement Date | :4!c//8!n | 7 |
| O | 13B | AGRE | Number Identification | Agreement Version Number | :4!c/[8c]/30x | 8 |
| O | 70C | AGRE | Narrative | Agreement Narrative | :4!c//4*35x | 9 |
| M | 16S | | | End of Block | AGRE | 10 |
| ----- End of Subsequence A1 Agreement | | | | | | |
| O | 98a | PREP | Date/Time | Preparation Date/Time | A, C, or E | 11 |
| M | 22a | COLA | Indicator | Exposure Type Indicator | F or H | 12 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 13 |
| ----- | | | | | | |
| O | 70C | PACO | Narrative | Party Narrative | :4!c//4*35x | 14 |
| -----> Optional Repetitive Subsequence A2 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 15 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 16 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|------------|-----------|--------------------|-----------------------------|-----------------|-----|
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 17 |
| M | 16S | | | End of Block | LINK | 18 |
| ----- End of Subsequence A2 Linkages | | | | | | |
| M | 16S | | | End of Block | GENL | 19 |
| End of Sequence A General Information | | | | | | |
| Mandatory Sequence B Summary | | | | | | |
| M | 16R | | | Start of Block | SUMM | 20 |
| M | 95a | EXPP | Party | Exposed Party | P, Q, or R | 21 |
| -----> | | | | | | |
| M | 19B | 4!c | Amount | (see qualifier description) | :4!c//3!a15d | 22 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A or C | 23 |
| ----- | | | | | | |
| Optional Subsequence B1 Summary Details | | | | | | |
| M | 16R | | | Start of Block | SUMD | 24 |
| -----> | | | | | | |
| O | 19B | 4!c | Amount | (see qualifier description) | :4!c//3!a15d | 25 |
| ----- | | | | | | |
| M | 16S | | | End of Block | SUMD | 26 |
| End of Subsequence B1 Summary Details | | | | | | |
| M | 16S | | | End of Block | SUMM | 27 |
| End of Sequence B Summary | | | | | | |
| -----> Optional Repetitive Sequence C Exposure Valuation Details | | | | | | |
| M | 16R | | | Start of Block | EXPD | 28 |
| -----> | | | | | | |
| O | 20a 20C | 4!c | Reference | (see qualifier description) | C or U:4!c//16x | 29 |
| ----- | | | | | | |
| M | 22a | COLA | Indicator | Exposure Type Indicator | F or H | 30 |
| O | 98A | TRAD | Date/Time | Trade Date | :4!c//8!n | 31 |

|

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 32 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 33 |
| ----- | | | | | | |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c//[N]3!n | 34 |
| O | 22F | MICO | Indicator | Method of Interest Computation Indicator | :4!c/[8c]/4!c | 35 |
| -----> | | | | | | |
| M | 92a | 4!c | Rate | (see qualifier description) | A or B | 36 |
| ----- | | | | | | |
| O | 70D | EXPO | Narrative | Exposure Narrative | :4!c//6*35x | 37 |
| Optional Subsequence C1 Securities Valuation Details | | | | | | |
| M | 16R | | | Start of Block | SECS | 38 |
| M | 19B | MRKT | Amount | Market Price Amount | :4!c//3!a15d | 39 |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c] [4*35x] | 40 |
| M | 36B | SECV | Quantity of Financial Instrument | Quantity of Securities Valued | :4!c//4!c/15d | 41 |
| M | 92A | SHAI | Rate | Securities Haircut | :4!c//[N]15d | 42 |
| M | 16S | | | End of Block | SECS | 43 |
| End of Subsequence C1 Securities Valuation Details | | | | | | |
| Optional Subsequence C2 Treasury Valuation Details | | | | | | |
| M | 16R | | | Start of Block | TREA | 44 |
| -----> | | | | | | |
| M | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 45 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 19B | 4!c | Amount | (see qualifier description) | :4!c//3!a15d | 46 |
| ----- | | | | | | |
| O | 70C | COMI | Narrative | Commodity Index Narrative | :4!c//4*35x | 47 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|------------------------------|--|-----------------|-----|
| O | 12B | OPTI | Type of Financial Instrument | Option Type | :4!c/[8c]/4!c | 48 |
| O | 90a | EXER | Price | Exercise Price | A or B | 49 |
| M | 16S | | | End of Block | TREA | 50 |
| End of Subsequence C2 Treasury Valuation Details | | | | | | |
| Optional Subsequence C3 Repo Valuation Details | | | | | | |
| M | 16R | | | Start of Block | REPV | 51 |
| -----> | | | | | | |
| M | 98A | 4!c | Date/Time | (see qualifier description) | :4!c/[8!n | 52 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 19B | 4!c | Amount | (see qualifier description) | :4!c/[3!a15d | 53 |
| ----- | | | | | | |
| M | 92A | REPO | Rate | Repurchase Rate | :4!c/[N]15d | 54 |
| M | 16S | | | End of Block | REPV | 55 |
| End of Subsequence C3 Repo Valuation Details | | | | | | |
| M | 16S | | | End of Block | EXPD | 56 |
| ----- End of Sequence C Exposure Valuation Details | | | | | | |
| -----> Optional Repetitive Sequence D Collateral Details | | | | | | |
| M | 16R | | | Start of Block | COLD | 57 |
| M | 20C | COLR | Reference | Collateral Reference | :4!c/[16x | 58 |
| M | 22H | COLL | Indicator | Collateral Type Indicator | :4!c/[4!c | 59 |
| O | 25D | SETT | Status Code | Settlement Status | :4!c/[8c]/4!c | 60 |
| -----> | | | | | | |
| M | 19B | 4!c | Amount | (see qualifier description) | :4!c/[3!a15d | 61 |
| ----- | | | | | | |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c/[N]3!n | 62 |
| O | 22F | MICO | Indicator | Method of Interest Computation Indicator | :4!c/[8c]/4!c | 63 |
| -----> | | | | | | |
| M | 92a | 4!c | Rate | (see qualifier description) | A or B | 64 |
| ----- | | | | | | |
| Optional Subsequence D1 Securities Collateral Details | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----|-----------|----------------------------------|--|--------------------------|-----|
| M | 16R | | | Start of Block | SCOL | 65 |
| M | 19B | MRKT | Amount | Market Price Amount | :4!c//3!a15d | 66 |
| M | 35B | | | Identification of the Financial Instrument | [!SIN1!e12!c] [4*35x] | 67 |
| M | 36B | COLL | Quantity of Financial Instrument | Quantity of Securities Collateral | :4!c//4!c/15d | 68 |
| M | 92A | SHAI | Rate | Securities Haircut | :4!c//[N]15d | 69 |
| O | 98A | EXPI | Date/Time | Expiry Date | :4!c//8!n | 70 |
| -----> | | | | | | |
| O | 94B | 4!c | Place | (see qualifier description) | :4!c/[8c]/4!c/[30x] | 71 |
| ----- | | | | | | |
| O | 70C | RATS | Narrative | Rating Narrative | :4!c//4*35x | 72 |
| M | 16S | | | End of Block | SCOL | 73 |
| End of Subsequence D1 Securities Collateral Details | | | | | | |
| Optional Subsequence D2 Cash Collateral Details | | | | | | |
| M | 16R | | | Start of Block | CCOL | 74 |
| M | 19B | DEPO | Amount | Deposit Amount | :4!c//3!a15d | 75 |
| M | 22H | DEPO | Indicator | Type of Deposit Indicator | :4!c//4!c | 76 |
| O | 98A | TERM | Date/Time | Maturity Date | :4!c//8!n | 77 |
| M | 16S | | | End of Block | CCOL | 78 |
| End of Subsequence D2 Cash Collateral Details | | | | | | |
| Optional Subsequence D3 Other Collateral Details | | | | | | |
| M | 16R | | | Start of Block | BCOL | 79 |
| M | 22H | BCOL | Indicator | Type of Other Collateral Indicator | :4!c//4!c | 80 |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A or B | 81 |
| ----- | | | | | | |
| M | 95a | ISSU | Party | Issuer | P, Q, or R | 82 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|-----------------|-----|
| M | 19B | 4!c | Amount | (see qualifier description) | :4!c//3!a15d | 83 |
| M | 16S | | | End of Block | BCOL | 84 |
| End of Subsequence D3 Other Collateral Details | | | | | | |
| M | 16S | | | End of Block | COLD | 85 |
| ----- End of Sequence D Collateral Details | | | | | | |
| Optional Sequence E Additional Information | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 86 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 87 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 88 |
| ----- | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 89 |
| End of Sequence E Additional Information | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

MT 506 Network Validated Rules

- C1** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A2 (Linkages) must be present at least once in the message, and in one and only one occurrence of A2, field :20C::PREV must be present; consequently, in all other occurrences of A2, field :20C::PREV is not allowed (Error code(s): E08).

| Sequence A if field :23G: is ... | Then subsequence A2 is ... | And field :20C::PREV is ... |
|-------------------------------------|--|---|
| CANC | Mandatory (minimum one occurrence of A2 must be present) | Mandatory in one occurrence of subsequence A2, and not allowed in all other occurrences of subsequence A2 |
| NEWM | Optional | Not applicable |

- C2** In sequence A, if field :20C::SCTR is not present, then field :20C::RCTR is mandatory, otherwise field :20C::RCTR is optional (Error code(s): E68).

| Sequence A if field :20C::SCTR is ... | Sequence A then field :20C::RCTR is ... |
|--|--|
| Not present | Mandatory |
| Present | Optional |

- C3** In sequence B, if field :19B::TEXA is not present, then field :19B::TCRL is mandatory, otherwise field :19B::TCRL is optional (Error code(s): C04).

| Sequence B if field :19B::TEXA is ... | Sequence B then field :19B::TCRL is ... |
|--|--|
| Not present | Mandatory |
| Present | Optional |

- C4** In each occurrence of sequence D, the presence of subsequences D1, D2 and D3 depends on the value of field :22H::COLL//<Indicator> as follows (Error code(s): E83):

| In each occurrence of sequence D if field :22H::COLL//4!c is ... | In the same occurrence of sequence D then subsequence D1 is ... | In the same occurrence of sequence D and subsequence D2 is ... | In the same occurrence of sequence D and subsequence D3 is ... |
|---|--|---|---|
| BCOL | Not allowed | Not allowed | Mandatory |
| CCOL | Not allowed | Mandatory | Not allowed |
| SCOL | Mandatory | Not allowed | Not allowed |

- C5** In each occurrence of subsequence D2, the presence of field :98A::TERM depends on the value of field :22H::DEPO//<Indicator> as follows (Error code(s): E85):

| In each occurrence of subsequence D2 if field :22H::DEPO//4!c is ... | In the same occurrence of subsequence D2 then field :98::TERM is ... |
|---|---|
| FIXT | Mandatory |
| CLNT | Not allowed |

- C6** In each occurrence of subsequence D3, if field :22H::BCOL//LCOL is present, then field :98B::EXPI//OPEN (that is, Qualifier = EXPI, Data Source Scheme not present and Date Code = OPEN) is not allowed, otherwise field :98B::EXPI//OPEN is optional (Error code(s): E72).

| In each occurrence of subsequence D3 if field :22H::BCOL//LCOL is ... | In the same occurrence of subsequence D3 then field :98B::EXPI//OPEN is ... |
|--|--|
| Present | Not allowed |
| Not present | Optional |

- C7** In each occurrence of subsequence A1, if field :22F::AGRE is not present, then field :70C::AGRE is mandatory, otherwise field :70C::AGRE is optional (Error code(s): E71).

| In each occurrence of subsequence A1 if field :22F::AGRE is ... | In the same occurrence of subsequence A1 then field :70C::AGRE is ... |
|--|--|
| Not present | Mandatory |
| Present | Optional |

- C8** In subsequence B1, fields 16R and 16S may not be the only fields present. If both fields 16R and 16S are present, then at least one of the other fields of the same subsequence must be present (Error code(s): D13).
- C9** The user header of the message (block 3) is mandatory and must contain a valid code in the Validation Flag field 119 ({3:{119:xxxx}}). This code must be identical to the code contained in field :22a::COLA/xxxx (Exposure Type Indicator) in sequence A of the message content (text block 4) (Error code(s): C94).
- C10** In each occurrence of subsequence D1, the presence of field :70C::RATS depends on the presence of field :94B::RATS as follows (Error code(s): E60):

| In each occurrence of subsequence D1 if field :94B::RATS is ... | In the same occurrence of subsequence D1 then field :70C::RATS is ... |
|--|--|
| Present | Mandatory |
| Not present | Not allowed |

- C11** If sequence C is not present, sequence D is mandatory. If one or more occurrence of sequence C is present, sequence D is optional.(Error code(s): C21)

| If sequence C is... | Then sequence D is... |
|------------------------|-----------------------|
| Not present | Mandatory |
| Present (once or more) | Optional |

MT 506 Usage Rules

The exchange of information related to the trade itself as well as to the settlement of the collateral is done with the existing confirmation and settlement messages of the relevant categories (categories 2, 3, 5, 7, 9).

MT 506 Guidelines

A collateral and exposure statement can be sent:

- by the taker to provide the details of the valuation of both the collateral and the exposure
- by the giver to provide the details of the valuation of both the collateral and the exposure.

Industry Requirements

ISDA Definitions

Credit Support Amount

Unless modified by the parties, the Credit Support Amount is generally the amount of Eligible Credit Support that the Secured Party is entitled to hold as of a particular Valuation Date.

The Credit Support Amount is usually defined as:

- the Secured Party's Exposure ;**plus**
- the aggregate of all Independent Amounts applicable to the **Pledgor**, if any ;**minus**
- the aggregate of all Independent Amounts applicable to the **Secured Party**, if any ;**minus**
- the **Pledgor's Unsecured Threshold**.

The Credit Support Amount, however, is deemed to be zero whenever its calculation would yield a number less than zero.

Independent Amount

An Independent Amount is an amount that may be used as an add-on to Exposure which can reflect, among other things, the volatility of a particular Transaction or credit concerns relating to one or both counterparties.

When an Independent Amount is applicable to a party, it increases the Credit Support Amount that is applicable when the other party is the Secured Party and decreases the Credit Support Amount that is applicable when that party is the Secured Party.

However, some parties may wish to modify the Credit Support Amount formula specified above to eliminate the subtraction of Independent Amounts applicable to the Secured Party. In this case, the Independent Amount represents the **minimum** Credit Support Amount when that party is a Credit Support Taker.

For example, Credit Support Amount may be defined as:

- the Secured Party's Exposure ;**plus**
- the aggregate of all Independent Amounts applicable to the **Pledgor**, if any ;**minus**
- the **Pledgor's Unsecured Threshold**.

Provided that in the case where the sum of the Independent Amounts applicable to the Pledgor exceeds zero, the Credit Support Amount will not be less than the sum of all Independent Amounts applicable to the Pledgor. In all other cases, the Credit Support Amount will be deemed to be zero whenever the calculation of Credit Support Amount yields an amount less than zero.

Hence, in the Collateral Messages, Independent Amounts should default to be treated as nettable unless being explicitly stated as being **non-netted**.

Basic Amount

The Basic Amount with respect to any one party represents the minimum value of Posted Credit Support required at all times from a counterparty independently of any exposure.

Basic Amounts are not subject to any form of netting with Delivery or Return Amounts.

Thresholds

The Threshold generally represents the amount of unsecured risk (measured by the Secured Party's Exposure and the aggregate of any Independent Amounts due, if any) that a party is willing to tolerate without holding any Posted Credit Support provided by the other party.

Generally, under the standard definition of Credit Support Amount, the unsecured threshold is deducted from the current exposure in order to arrive at the Credit Support Amount required for a particular Valuation Date.

Alternatively, given the flexibility provided under ISDA documentation, the parties can agree to vary the Credit Support Amount definition so that when the exposure is greater than the threshold, the Credit Support Amount is calculated without any deduction of the unsecured Threshold, that is, Credit Support Amount = the entire Secured Party's exposure.

Such a threshold arrangement is commonly referred to by the market as a SECURED Threshold since, once breached, the whole exposure is effectively offset by Posted Credit Support.

EXAMPLE - reporting currency is USD

| | |
|--|-----------------------|
| Total Exposure Amount | 25,000,090 USD |
| Adjusted Exposure Amount (based on bilateral agreements) | 25,000,090 USD |
| Netted Independent Amount | 1,000,000 USD |
| Unsecured Threshold Amount | 2,000,000 USD |
| <i>Subtotal</i> | <i>24,000,090 USD</i> |
| Basic Amount | 0 |
| <i>Credit Support Amount</i> | <i>24,000,090 USD</i> |
| Value of Collateral Held | 15,384,615 USD |
| <i>Delivery Amount</i> | <i>8,615,475 USD</i> |
| (Minimum Transfer Amount) | (5,000,000) |
| (Rounding Integer Amount) | (250,000) |
| COLLATERAL CALL AMOUNT | 8,750,000 USD |

The items stated in italics are not present on the message as they can be deducted from the other amounts.

MT 506 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

Mandatory in mandatory sequence A

DEFINITION

This field specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

CODES

Continuation Indicator must contain one of the following codes (Error code(s): T97):

| | | |
|------|-------------------|---|
| LAST | Last Page | Last page of a statement with more than one page. |
| MORE | Intermediate Page | Intermediate page of a statement which contains additional pages. |
| ONLY | Only Page | Only page of the statement. |

3. 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 | M | SEME | N | | C | Sender's Message Reference |
| 2 | O | SCTR | N | | C | Sender's Collateral Transaction Reference |
| 3 | O | RCTR | N | C2 | C | Receiver's Collateral Transaction Reference |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---|---|
| RCTR | Receiver's Collateral Transaction Reference | Unique reference identifying the collateral management transaction from the Receiver's point of view. |
| SCTR | Sender's Collateral Transaction Reference | Unique reference identifying the collateral management transaction from the Sender's point of view. |
| 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).

USAGE RULES

For qualifiers SCTR and RCTR:

- If both the Sender's and the Receiver's Collateral Transaction References are available, they both must be included.
- The Collateral Transaction Reference can be a deal reference when the collateral management is done on a per deal basis.

4. 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 statement, Function is CANC. The reference in the previous reference field 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.

5. 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):

AGRE Agreement

6. Field 22F: Indicator: Agreement Indicator**FORMAT**

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

PRESENCE

Optional in mandatory subsequence A1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | AGRE | N | | F | Agreement Indicator |

DEFINITION

This qualified generic field specifies:

AGRE Agreement Indicator Specifies the underlying master agreement.

CODES

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

| | | |
|------|--------------------------------------|--|
| AFBA | AFB Agreement | French Banker's Association Agreement. |
| BBAA | BBA Agreement | British Banker's Association Agreement. |
| DERV | German Rahmenvertrag Agreement | German Rahmenvertrag Agreement. |
| ISDA | ISDA Agreement | International Swaps and Derivatives Association Agreement. |
| NONR | No Reference | No information about the master agreement is available. |

USAGE RULES

For agreements different from the ones listed in the code list for Indicator, field 70C must be used.

7. Field 98A: Date/Time: Agreement Date

FORMAT

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

PRESENCE

Optional in mandatory subsequence A1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | AGRE | N | | A | Agreement Date |

DEFINITION

This qualified generic field specifies:

AGRE Agreement Date Date on which the agreement was signed.

NETWORK VALIDATED RULES

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

8. Field 13B: Number Identification: Agreement Version Number

FORMAT

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 | AGRE | N | | B | Agreement Version Number |

DEFINITION

This qualified generic field specifies:

AGRE Agreement Version Number identifying the version of the agreement.
Number

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

For ISDA agreements (:22F::AGRE//ISDA), Data Source Scheme must not be used and Number must be a year in the YYYY format.

9. Field 70C: Narrative: Agreement Narrative**FORMAT**

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

PRESENCE

Conditional (see rule C7) in mandatory subsequence A1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | AGRE | N | | C | Agreement Narrative |

DEFINITION

This qualified generic field specifies:

AGRE Agreement Provides the description of the agreement.
Narrative

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.

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):

AGRE Agreement

11. 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).

12. Field 22a: Indicator: Exposure Type 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 A

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------|
| 1 | M | COLA | N | C9 | F or H | Exposure Type Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------|--|
| COLA | Exposure Type Indicator | Specifies the underlying business area/type of trade causing the exposure. |
|------|-------------------------|--|

CODES

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

| | | |
|------|--------------------------------|---|
| BFWD | Bond Forward | Any securities traded out beyond 3 days which include treasury notes, JGBs and Gilts. |
| CBCO | Central Bank Credit Operations | Exposures related to activity with central banks. |
| CCIR | Cross Currency IRS | Cross Currency Interest Rate Swap, indicating the exchange of fixed interest payments in one currency for those in another. |
| CCPC | CCP Collateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Commodities trades for example futures and options on gold, silver, wheat. |
| CRDS | Credit Default Swap | Trading of credit default swap. |
| CRPR | Cross Product | Combination of various types of trades. |
| CRSP | Credit Support | Cash lending/borrowing; letter of Credit; signing of master agreement. |
| CRTL | Credit Line | Opening of a credit line before trading. |
| EQPT | Equity Option | Trading of equity option (Also known as stock options). |

| | | |
|------|----------------------------------|--|
| EQU | Equity Swap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | Exotic Option | Trading of exotic option for example a non-standard option. |
| EXTD | Exchange Traded Derivatives | Trading of exchanged traded derivatives in general (Opposite to Over the Counter (OTC)). |
| FIXI | Fixed Income | Trading of fixed income instruments. |
| FORW | Forward Foreign Exchange | FX trades with a value date in the future. |
| FORX | Foreign Exchange | FX trades in general. |
| FUTR | Futures | Related to futures trading activity. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |
| OPTN | FX Option | Trading of option on Foreign Exchange. |
| OTCD | OTC Derivatives | Over-the-counter (OTC) Derivatives in general for example contracts which are traded and privately negotiated. |
| PAYM | Cash Settlement | In support of any type of cash settlement. |
| REPO | Repurchase Agreement | In support of a repurchase agreement transaction. |
| RVPO | Reverse Repurchase Agreement | In support of a reverse repurchase agreement transaction. |
| SBSB | Securities Buy Sell Back | Securities buy sell back. |
| SCIE | Single Currency IRS Exotic | Exotic single currency interest rate swap. |
| SCIR | Single Currency IRS | Single Currency Interest Rate Swap. |
| SCR | Securities Cross Product | Combination of securities-related exposure types. |
| SHSL | Short Sale | Short sale exposure. |
| SLEB | Securities Lending and Borrowing | Securities lending and borrowing. |
| SLOA | Secured Loan | Secured loan. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | To Be Announced | To Be Announced (TBA) related collateral. |
| TCR | Treasury Cross Product | Combination of treasury-related exposure types. |

CODES

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

| | | |
|------|--------------|---|
| BFWD | Bond Forward | Any securities traded out beyond 3 days which include treasury notes, JGBs and Gilts. |
|------|--------------|---|

| | | |
|------|--------------------------------|---|
| CBCO | Central Bank Credit Operations | Exposures related to activity with central banks. |
| CCIR | Cross Currency IRS | Cross Currency Interest Rate Swap, indicating the exchange of fixed interest payments in one currency for those in another. |
| CCPC | CCP Collateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Commodities trades for example futures and options on gold, silver, wheat. |
| CRDS | Credit Default Swap | Trading of credit default swap. |
| CRPR | Cross Product | Combination of various types of trades. |
| CRSP | Credit Support | Cash lending/borrowing; letter of Credit; signing of master agreement. |
| CRTL | Credit Line | Opening of a credit line before trading. |
| EQPT | Equity Option | Trading of equity option (Also known as stock options). |
| EQU | Equity Swap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | Exotic Option | Trading of exotic option for example a non-standard option. |
| EXTD | Exchange Traded Derivatives | Trading of exchanged traded derivatives in general (Opposite to Over the Counter (OTC)). |
| FIXI | Fixed Income | Trading of fixed income instruments. |
| FORW | Forward Foreign Exchange | FX trades with a value date in the future. |
| FORX | Foreign Exchange | FX trades in general. |
| FUTR | Futures | Related to futures trading activity. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |
| OPTN | FX Option | Trading of option on Foreign Exchange. |
| OTCD | OTC Derivatives | Over-the-counter (OTC) Derivatives in general for example contracts which are traded and privately negotiated. |
| PAYM | Cash Settlement | In support of any type of cash settlement. |
| REPO | Repurchase Agreement | In support of a repurchase agreement transaction. |
| RVPO | Reverse Repurchase Agreement | In support of a reverse repurchase agreement transaction. |
| SBSB | Securities Buy Sell Back | Securities buy sell back. |
| SCIE | Single Currency IRS Exotic | Exotic single currency interest rate swap. |
| SCIR | Single Currency IRS | Single Currency Interest Rate Swap. |
| SCR | Securities Cross Product | Combination of securities-related exposure types. |

| | | |
|------|----------------------------------|---|
| SHSL | Short Sale | Short sale exposure. |
| SLEB | Securities Lending and Borrowing | Securities lending and borrowing. |
| SLOA | Secured Loan | Secured loan. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | To Be Announced | To Be Announced (TBA) related collateral. |
| TCRP | Treasury Cross Product | Combination of treasury-related exposure types. |

13. 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

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|-----------------------|
| 1 | M | PTYA | N | | P, Q, or R | Party A |
| 2 | M | PTYB | N | | P, Q, or R | Party B |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------|--|
| PTYA | Party A | Party who issued the statement or the party on whose behalf the statement is sent. |
| PTYB | Party B | Counterparty of party A. |

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.

14. Field 70C: Narrative: Party Narrative**FORMAT**

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

PRESENCE

Optional in mandatory sequence A

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.

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

Option R 16c

PRESENCE

Mandatory in optional subsequence A2

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

16. 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 A2

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.

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

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

PRESENCE

Mandatory in optional subsequence A2

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 | C1 | C | Previous Message Reference |

DEFINITION

This qualified generic field specifies:

| | | |
|------|----------------------------|--|
| 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).

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

Option S 16c

PRESENCE

Mandatory in optional subsequence A2

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

19. 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 |
|------|---------------------|

20. 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):

| | |
|------|---------|
| SUMM | Summary |
|------|---------|

21. Field 95a: Party: Exposed 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

Mandatory in mandatory sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|-----------------------|
| 1 | M | EXPP | N | | P, Q, or R | Exposed Party |

DEFINITION

This qualified generic field specifies:

EXPP Exposed Party Party that is exposed to its counterparty.

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.

22. Field 19B: Amount**FORMAT**

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

PRESENCE

Mandatory in mandatory sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|---------------------------|
| 1 | M | COVA | N | | B | Value of Collateral Held |
| 2 | O | TEXA | N | | B | Total Exposure Amount |
| 3 | O | TCRL | N | C3 | B | Total Credit Line Amount |
| 4 | O | PTYB | N | | B | Party B's Exposure Amount |

DEFINITION

This qualified generic field specifies:

COVA Value of Collateral Held Total value of the collateral (post-haircut) held by the exposed party.

| | | |
|------|---------------------------|--|
| PTYB | Party B's Exposure Amount | Exposure from the counterparty's viewpoint (needed for certain types of agreements). |
| TCRL | Total Credit Line Amount | Applicable credit line amount. |
| TEXA | Total Exposure Amount | Total exposure by the exposed party. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

USAGE RULES

See also the ISDA definitions in the Usage Rules section for examples.

23. 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 | M | VALE | N | | A or C | Date/Time of Valuation of the Exposure |
| 2 | M | VALC | N | | A or C | Date/Time of Valuation of the Collateral |
| 3 | O | RSET | N | | A | Requested Settlement Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|--|
| RSET | Requested Settlement Date | Date on which the instructing party requests settlement of the collateral to take place. |
| VALC | Date/Time of Valuation of the Collateral | Date/time at which the collateral was valued. |

| | | |
|------|--|---|
| VALE | Date/Time of Valuation of the Exposure | Date/time at which the exposure was valued. |
|------|--|---|

NETWORK VALIDATED RULES

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

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

24. 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):

| | |
|------|-----------------|
| SUMD | Summary Details |
|------|-----------------|

25. Field 19B: Amount**FORMAT**

| | | |
|----------|--------------|------------------------------------|
| Option B | :4!c//3!a15d | (Qualifier)(Currency Code)(Amount) |
|----------|--------------|------------------------------------|

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------------|
| 1 | O | THRS | N | | B | Secured Threshold Amount |
| | or | THRU | N | | B | Unsecured Threshold Amount |
| 2 | O | PRHA | N | | B | Pre-haircut Collateral Value |
| 3 | O | AEXP | N | | B | Adjusted Exposure Amount |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------------|
| 4 | O | CORE | N | | B | Collateral Required Amount |
| 5 | O | RADD | N | | B | Basic Amount |
| 6 | O | NRAD | N | | B | Netted Independent Amount |
| 7 | O | MITR | N | | B | Minimum Transfer Amount |
| 8 | O | ROUN | N | | B | Rounding Integer Amount |
| 9 | O | PRCV | N | | B | Previous Collateral Value |
| 10 | O | PEVA | N | | B | Previous Market Price Value |
| 11 | O | TPIN | N | | B | Total Pending Collateral In |
| 12 | O | TPOU | N | | B | Total Pending Collateral Out |
| 13 | O | TACR | N | | B | Total Accrued Interest Amount |
| 14 | O | TCHA | N | | B | Total Fees/Commissions |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------------|---|
| AEXP | Adjusted Exposure Amount | Total amount of collateral required (unrounded). |
| CORE | Collateral Required Amount | Total amount of collateral required (rounded). |
| MITR | Minimum Transfer Amount | Minimum additional collateral amount required above the collateral held. |
| NRAD | Netted Independent Amount | Non recoverable add-on amount to the exposure. |
| PEVA | Previous Market Price Value | Exposure Value at Previous Valuation. |
| PRCV | Previous Collateral Value | Value of Collateral at Previous Valuation. |
| PRHA | Pre-haircut Collateral Value | Total value of posted collateral (pre-haircut) held by the taker. |
| RADD | Basic Amount | Recoverable add-on amount to the exposure. |
| ROUN | Rounding Integer Amount | Amount to which the value of the collateral collected may be rounded up. |
| TACR | Total Accrued Interest Amount | Sum of accrued interest. |
| TCHA | Total Fees/Commissions | Sum of fees/commissions. |
| THRS | Secured Threshold Amount | Amount of secured risk the exposed party is willing to tolerate. If the exposure is bigger than this amount, the whole exposure needs to be offset otherwise no collateral is needed. |

| | | |
|------|---------------------------------|--|
| THRU | Unsecured Threshold Amount | Amount for which the exposed party doesn't have to post collateral. The difference between the total exposure amount and this amount needs to be collateralised. |
| TPIN | Total Pending Collateral In | Value of incoming collateral, to be settled. |
| TPOU | Total Pending Collateral Out | Value of outgoing collateral, to be settled. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

USAGE RULES

See also the ISDA definitions in the Usage Rules section for a more detailed explanation of the amount fields and examples.

26. 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):

SUMD Summary Details

27. 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):

SUMM Summary

28. 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):

EXPD Exposure Valuation Details

29. Field ~~20a:20C:~~ Reference

FORMAT

| | | |
|-----------------|------------------|-----------------------------------|
| Option C | :4!c//16x | (Qualifier)(Reference) |
| <u>Option U</u> | <u>:4!c//52x</u> | <u>(Qualifier)(UTI Reference)</u> |

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------------------|
| 1 | O | TRRF | R | | C or U | Deal Reference |
| 2 | O | CPTR | R | | C | Counterparty's Deal Reference |
| 3 | O | COPC | R | | C | Collateral Portfolio Code Reference |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------------------|--|
| COPC | Collateral Portfolio Code Reference | Reference assigned by the Receiver to identify the portfolio of trades that is collateralised. |
| CPTR | Counterparty's Deal Reference | Reference assigned by the Receiver to identify the deal. |
| TRRF | Deal Reference | Reference assigned by the Sender to identify the deal. |

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

The deal references are repeated when the exposures created by these deals are grouped to become one exposure amount.

30. Field 22a: Indicator: Exposure Type 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 optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------|
| 1 | M | COLA | N | | F or H | Exposure Type Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------|--|
| COLA | Exposure Type Indicator | Specifies the underlying business area/type of trade causing the exposure. |
|------|-------------------------|--|

CODES

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

| | | |
|-------|--------------------------------|---|
| BFWD | Bond Forward | Any securities traded out beyond 3 days which include treasury notes, JGBs and Gilts. |
| CBCO | Central Bank Credit Operations | Exposures related to activity with central banks. |
| CCIR | Cross Currency IRS | Cross Currency Interest Rate Swap, indicating the exchange of fixed interest payments in one currency for those in another. |
| CCPC | CCP Collateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Commodities trades for example futures and options on gold, silver, wheat. |
| CRDS | Credit Default Swap | Trading of credit default swap. |
| CRPR | Cross Product | Combination of various types of trades. |
| CRSP | Credit Support | Cash lending/borrowing; letter of Credit; signing of master agreement. |
| CRTL | Credit Line | Opening of a credit line before trading. |
| EQPT | Equity Option | Trading of equity option (Also known as stock options). |
| EQUUS | Equity Swap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | Exotic Option | Trading of exotic option for example a non-standard option. |
| EXTD | Exchange Traded Derivatives | Trading of exchanged traded derivatives in general (Opposite to Over the Counter (OTC)). |
| FIXI | Fixed Income | Trading of fixed income instruments. |
| FORW | Forward Foreign Exchange | FX trades with a value date in the future. |
| FORX | Foreign Exchange | FX trades in general. |
| FUTR | Futures | Related to futures trading activity. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |
| OPTN | FX Option | Trading of option on Foreign Exchange. |
| OTCD | OTC Derivatives | Over-the-counter (OTC) Derivatives in general for example contracts which are traded and privately negotiated. |
| PAYM | Cash Settlement | In support of any type of cash settlement. |
| REPO | Repurchase Agreement | In support of a repurchase agreement transaction. |
| RVPO | Reverse Repurchase Agreement | In support of a reverse repurchase agreement transaction. |
| SBSB | Securities Buy Sell Back | Securities buy sell back. |
| SCIE | Single Currency IRS Exotic | Exotic single currency interest rate swap. |
| SCIR | Single Currency IRS | Single Currency Interest Rate Swap. |

| | | |
|------|----------------------------------|---|
| SCRP | Securities Cross Product | Combination of securities-related exposure types. |
| SHSL | Short Sale | Short sale exposure. |
| SLEB | Securities Lending and Borrowing | Securities lending and borrowing. |
| SLOA | Secured Loan | Secured loan. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | To Be Announced | To Be Announced (TBA) related collateral. |
| TCRP | Treasury Cross Product | Combination of treasury-related exposure types. |

CODES

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

| | | |
|-------|--------------------------------|---|
| BFWD | Bond Forward | Any securities traded out beyond 3 days which include treasury notes, JGBs and Gilts. |
| CBCO | Central Bank Credit Operations | Exposures related to activity with central banks. |
| CCIR | Cross Currency IRS | Cross Currency Interest Rate Swap, indicating the exchange of fixed interest payments in one currency for those in another. |
| CCPC | CCP Collateral | Collateral covering the initial margin requirements for OTC trades cleared through a CCP. |
| COMM | Commodities | Commodities trades for example futures and options on gold, silver, wheat. |
| CRDS | Credit Default Swap | Trading of credit default swap. |
| CRPR | Cross Product | Combination of various types of trades. |
| CRSP | Credit Support | Cash lending/borrowing; letter of Credit; signing of master agreement. |
| CRTL | Credit Line | Opening of a credit line before trading. |
| EQPT | Equity Option | Trading of equity option (Also known as stock options). |
| EQUUS | Equity Swap | Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest. |
| EXPT | Exotic Option | Trading of exotic option for example a non-standard option. |
| EXTD | Exchange Traded Derivatives | Trading of exchanged traded derivatives in general (Opposite to Over the Counter (OTC)). |
| FIXI | Fixed Income | Trading of fixed income instruments. |
| FORW | Forward Foreign Exchange | FX trades with a value date in the future. |
| FORX | Foreign Exchange | FX trades in general. |
| FUTR | Futures | Related to futures trading activity. |
| LIQU | Liquidity | In support of settlement via an RTGS or other clearing system. |

| | | |
|------|----------------------------------|--|
| OPTN | FX Option | Trading of option on Foreign Exchange. |
| OTCD | OTC Derivatives | Over-the-counter (OTC) Derivatives in general for example contracts which are traded and privately negotiated. |
| PAYM | Cash Settlement | In support of any type of cash settlement. |
| REPO | Repurchase Agreement | In support of a repurchase agreement transaction. |
| RVPO | Reverse Repurchase Agreement | In support of a reverse repurchase agreement transaction. |
| SBSB | Securities Buy Sell Back | Securities buy sell back. |
| SCIE | Single Currency IRS Exotic | Exotic single currency interest rate swap. |
| SCIR | Single Currency IRS | Single Currency Interest Rate Swap. |
| SCRP | Securities Cross Product | Combination of securities-related exposure types. |
| SHSL | Short Sale | Short sale exposure. |
| SLEB | Securities Lending and Borrowing | Securities lending and borrowing. |
| SLOA | Secured Loan | Secured loan. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | To Be Announced | To Be Announced (TBA) related collateral. |
| TCRP | Treasury Cross Product | Combination of treasury-related exposure types. |

31. Field 98A: Date/Time: Trade Date

FORMAT

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

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | TRAD | N | | A | Trade Date |

DEFINITION

This qualified generic field specifies:

TRAD Trade Date Date on which the trade was executed.

NETWORK VALIDATED RULES

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

32. 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 | CPTA | N | | P, Q, or R | Customer of Party A |
| 2 | O | CPTB | N | | P, Q, or R | Customer of Party B |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------|---|
| CPTA | Customer of Party A | Party on whose behalf party A is dealing. |
| CPTB | Customer of Party B | Party on whose behalf party B is dealing. |

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.

33. Field 19A: Amount

FORMAT

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

PRESENCE

Mandatory in optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------------|
| 1 | M | DEAL | N | | A | Deal Amount |
| 2 | M | RECA | N | | A | Reported Currency and Amount |
| 3 | M | MKTV | N | | A | Market Value Amount |
| 4 | O | ACRU | N | | A | Accrued Interest Amount |
| 5 | O | CHAR | N | | A | Fees/Commissions |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------------|---|
| ACRU | Accrued Interest Amount | Accrued interest on the value of the trade in a trade currency. |
| CHAR | Fees/Commissions | Amount of money paid for the provision of financial services that cannot be categorised by another qualifier. |
| DEAL | Deal Amount | Principal amount of a trade. |
| MKTV | Market Value Amount | Total marked to market value of the trade in the reporting currency. It is the dirty price, that is, the accrued interest is included if any. |
| RECA | Reported Currency and Amount | Total amount of the trade in the reporting currency. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

34. Field 99A: Number Count: Number of Days Accrued

FORMAT

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

PRESENCE

Optional in optional 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 |

DEFINITION

This qualified generic field specifies:

DAAC Number of Days Number of days used for interest calculation.
Accrued

NETWORK VALIDATED RULES

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

35. Field 22F: Indicator: Method of Interest Computation Indicator

FORMAT

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

PRESENCE

Optional in optional sequence C

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 |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|---|
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |
|------|--|---|

CODES

If 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. |

36. Field 92a: Rate

FORMAT

| | | |
|----------|-------------------|--|
| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
| Option B | :4!c//3!a/3!a/15d | (Qualifier)(First Currency Code)(Second Currency Code)(Rate) |

PRESENCE

Mandatory in optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | EXCH | N | | B | Exchange Rate |
| 2 | M | MARG | N | | A | Margin |
| 3 | M | CHAI | N | | A | Currency Haircut |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------|--|
| CHAI | Currency Haircut | Haircut or valuation factor on the currency of the collateral expressed as a percentage. |
| EXCH | Exchange Rate | Exchange rate between the currency of the collateral and the reporting currency. |
| MARG | Margin | Percentage by which the collateral amount needs to be adjusted. |

NETWORK VALIDATED RULES

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

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

Sign must not be used when Rate is equal to zero (Error code(s): T14).

USAGE RULES

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).

The order of the two currencies specified, when format B is used, is independent of the currencies in the collateral and reporting 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).

37. Field 70D: Narrative: Exposure Narrative

FORMAT

Option D :4!c//6*35x (Qualifier)(Narrative)

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | EXPO | N | | D | Exposure Narrative |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------|---|
| EXPO | Exposure Narrative | Provides additional information regarding the transaction which could not be reported in any other field, for example, the sub-product type or underlying issuer. |
|------|--------------------|---|

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.

38. 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):

SECS Securities Valuation Details

39. Field 19B: Amount: Market Price Amount

FORMAT

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

PRESENCE

Mandatory in optional subsequence C1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | MRKT | N | | B | Market Price Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------|--|
| MRKT | Market Price Amount | Market Price of the valued financial instrument. |
|------|------------------------|--|

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

40. Field 35B: Identification of the Financial Instrument

FORMAT

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

PRESENCE

Mandatory in optional subsequence C1

DEFINITION

This field identifies the financial instrument valued.

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 an ISIN be used.

41. Field 36B: Quantity of Financial Instrument: Quantity of Securities Valued

FORMAT

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

PRESENCE

Mandatory in optional subsequence C1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------------|
| 1 | M | SECV | N | | B | Quantity of Securities Valued |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------------|--------------------------------------|
| SECV | Quantity of Securities Valued | The quantity of the security valued. |
|------|-------------------------------|--------------------------------------|

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. The decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

42. Field 92A: Rate: Securities Haircut**FORMAT**

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

PRESENCE

Mandatory in optional subsequence C1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | SHAI | N | | A | Securities Haircut |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------|--|
| SHAI | Securities Haircut | Haircut or valuation factor on the security expressed as a percentage. |
|------|--------------------|--|

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. The 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

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).

43. 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):

| | |
|------|------------------------------|
| SECS | Securities Valuation Details |
|------|------------------------------|

44. 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):

TREA Treasury Valuation Details

45. Field 98A: Date/Time

FORMAT

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

PRESENCE

Mandatory in optional subsequence C2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | STRT | N | | A | Start Date |
| 2 | M | TERM | N | | A | Closing Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------|---|
| STRT | Start Date | Date on which the deal starts or becomes effective. |
| TERM | Closing Date | Closing date or maturity date of the transaction. |

NETWORK VALIDATED RULES

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

46. Field 19B: Amount

FORMAT

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

PRESENCE

Optional in optional subsequence C2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | CCAM | N | | B | Counter Amount |
| 2 | O | INIM | N | | B | Initial Margin Amount |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------|
| 3 | O | CONM | N | | B | Contingent Margin Amount |
| 4 | O | INDA | N | | B | Independent Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------------|---|
| CCAM | Counter Amount | Counter amount. |
| CONM | Contingent Margin Amount | Amount of the contingent margin. |
| INDA | Independent Amount | Non recoverable add-on amount to the exposure at trade level. |
| INIM | Initial Margin Amount | Amount of the initial margin. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

47. Field 70C: Narrative: Commodity Index 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 | COMI | N | | C | Commodity Index Narrative |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------------|--|
| COMI | Commodity Index Narrative | Provides the description of the commodity or index traded. |
|------|---------------------------|--|

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 12B: Type of Financial Instrument: Option Type**FORMAT**

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

PRESENCE

Optional in optional subsequence C2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | OPTI | N | | B | Option Type |

DEFINITION

This qualified generic field specifies:

OPTI Option Type Specifies whether it is a call option or a put option.

CODES

If Data Source Scheme is not present, Type must contain one of the following codes (Error code(s): K12):

CALL Call Option Call option.
PUTO Put Option Put option.

49. Field 90a: Price: Exercise 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 | 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).

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, as a rate. |
| 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.

50. 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):

TREA Treasury Valuation Details

51. 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):

REPV Repo Valuation Details

52. Field 98A: Date/Time

FORMAT

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

PRESENCE

Mandatory in optional subsequence C3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | STRT | N | | A | Start Date |
| 2 | M | TERM | N | | A | Closing Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------|---|
| STRT | Start Date | Date on which the deal starts or becomes effective. |
| TERM | Closing Date | Closing date or maturity date of the transaction. |

NETWORK VALIDATED RULES

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

53. Field 19B: Amount

FORMAT

Option B :4!c//3!a15d (Qualifier)(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 | OPCA | N | | B | Opening Cash Amount |
| 2 | O | REPA | N | | B | Repurchase Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------|---|
| OPCA | Opening Cash Amount | Opening amount of money. |
| REPA | Repurchase Amount | Amount of money to be settled in the second part of the repurchase agreement. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

54. Field 92A: Rate: Repurchase Rate**FORMAT**

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

PRESENCE

Mandatory in optional subsequence C3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | REPO | N | | A | Repurchase Rate |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-----------------|--|
| REPO | Repurchase Rate | Repurchase rate used to calculate the repurchase amount. |
|------|-----------------|--|

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. The 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

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).

55. 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):

REPV Repo Valuation Details

56. 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):

EXPD Exposure Valuation Details

57. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in conditional (see rule C11) 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):

COLD Collateral Details

58. Field 20C: Reference: Collateral Reference**FORMAT**

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

PRESENCE

Mandatory in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | COLR | N | | C | Collateral Reference |

DEFINITION

This qualified generic field specifies:

COLR Collateral
Reference Reference of the piece of valued collateral.

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

For letters of Credit, Collateral Reference is the Documentary Credit Number.

59. Field 22H: Indicator: Collateral Type Indicator**FORMAT**

Option H :4!c//4!c (Qualifier)(Indicator)

PRESENCE

Mandatory in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|---------------------------|
| 1 | M | COLL | N | | H | Collateral Type Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------------|--|
| COLL | Collateral Type Indicator | Specifies the type of collateral used. |
|------|---------------------------|--|

CODES

Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|-----------------------|--|
| BCOL | Other Collateral | Either a Bank Guarantee or Letter of Credit. |
| CCOL | Cash Collateral | Collateral is cash. |
| SCOL | Securities Collateral | Collateral is securities. |

60. Field 25D: Status Code: Settlement Status

FORMAT

Option D :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Status Code)

PRESENCE

Optional in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | SETT | N | | D | Settlement Status |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------|--|
| SETT | Settlement Status | Provides the status of settlement of an instruction/financial instrument movement. |
|------|-------------------|--|

CODES

If Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|--------------------|--|
| PEND | Pending Settlement | Collateral instruction is pending. Settlement at the instructed settlement date is still possible. |
| SETT | Settled | Collateral was settled. |

61. Field 19B: Amount**FORMAT**

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

PRESENCE

Mandatory in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------------|
| 1 | M | COLL | N | | B | Collateral Amount |
| 2 | M | RECA | N | | B | Reported Currency and Amount |
| 3 | M | MKTV | N | | B | Market Value Amount |
| 4 | O | ACRU | N | | B | Accrued Interest Amount |
| 5 | O | CHAR | N | | B | Fees/Commissions |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------------|--|
| ACRU | Accrued Interest Amount | Accrued interest on the value of the collateral in the currency of the collateral. |
| CHAR | Fees/Commissions | Amount of money paid for the provision of financial services that cannot be categorised by another qualifier. |
| COLL | Collateral Amount | Total amount of the collateral in the collateral currency. |
| MKTV | Market Value Amount | Total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any. |
| RECA | Reported Currency and Amount | Total amount of the collateral in the reporting currency. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

62. Field 99A: Number Count: Number of Days Accrued

FORMAT

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

PRESENCE

Optional in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | O | DAAC | N | | A | Number of Days Accrued |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------------|---|
| DAAC | Number of Days Accrued | Number of days used for interest calculation. |
|------|---------------------------|---|

NETWORK VALIDATED RULES

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

63. Field 22F: Indicator: Method of Interest Computation Indicator

FORMAT

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

PRESENCE

Optional in conditional (see rule C11) sequence D

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 |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--|---|
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |
|------|--|---|

CODES

If 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. |

64. Field 92a: Rate

FORMAT

| | | |
|----------|-------------------|--|
| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
| Option B | :4!c//3!a/3!a/15d | (Qualifier)(First Currency Code)(Second Currency Code)(Rate) |

PRESENCE

Mandatory in conditional (see rule C11) sequence D

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | EXCH | N | | B | Exchange Rate |
| 2 | M | MARG | N | | A | Margin |
| 3 | M | CHAI | N | | A | Currency Haircut |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------|--|
| CHAI | Currency Haircut | Haircut or valuation factor on the currency of the collateral expressed as a percentage. |
| EXCH | Exchange Rate | Exchange rate between the currency of the collateral and the reporting currency. |
| MARG | Margin | Percentage by which the collateral amount needs to be adjusted. |

NETWORK VALIDATED RULES

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

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

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

USAGE RULES

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).

The order of the two currencies specified, when format B is used, is independent of the currencies in the collateral and reporting 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).

65. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in conditional (see rule C4) 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):

SCOL Securities Collateral Details

66. Field 19B: Amount: Market Price Amount

FORMAT

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | MRKT | N | | B | Market Price Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---------------------|--|
| MRKT | Market Price Amount | Market Price of the valued financial instrument. |
|------|---------------------|--|

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

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

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D1

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 an ISIN be used.

68. Field 36B: Quantity of Financial Instrument: Quantity of Securities Collateral

FORMAT

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------------------|
| 1 | M | COLL | N | | B | Quantity of Securities Collateral |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-----------------------------------|--|
| COLL | Quantity of Securities Collateral | Quantity of financial instrument used as collateral. |
|------|-----------------------------------|--|

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. The decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

69. Field 92A: Rate: Securities Haircut

FORMAT

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | SHAI | N | | A | Securities Haircut |

DEFINITION

This qualified generic field specifies:

SHAI Securities Haircut Haircut or valuation factor on the security expressed as a percentage.

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. The 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

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).

70. Field 98A: Date/Time: Expiry Date

FORMAT

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

PRESENCE

Optional in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | EXPI | N | | A | Expiry Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------|---|
| EXPI | Expiry Date | Date on which an order expires or on which a privilege or offer terminates. |
|------|-------------|---|

NETWORK VALIDATED RULES

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

71. Field 94B: Place

FORMAT

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

PRESENCE

Optional in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PRIC | N | | B | Source of Price |
| 2 | O | RATS | N | | B | Source of Rating |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------|--|
| PRIC | Source of Price | Source of the valuation price. |
| RATS | Source of Rating | Rating source of the financial instrument. |

CODES

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

| | | |
|------|--------------|--|
| FUND | Fund | Source is a fund (transfer agent, fund itself, etc.). |
| LMAR | Local Market | Source is the market. |
| THEO | Theoretical | Source is a theoretical value based on the market yield. |

VEND Vendor Source Source 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

The identification of the source is done in the narrative.

72. Field 70C: Narrative: Rating Narrative

FORMAT

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

PRESENCE

Conditional (see rule C10) in conditional (see rule C4) subsequence D1

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | RATS | N | | C | Rating Narrative |

DEFINITION

This qualified generic field specifies:

RATS Rating Narrative Provides the rating of the financial instrument.

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 conditional (see rule C4) 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):

SCOL Securities Collateral Details

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

Option R 16c

PRESENCE

Mandatory in conditional (see rule C4) 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):

CCOL Cash Collateral Details

75. Field 19B: Amount: Deposit Amount**FORMAT**

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | DEPO | N | | B | Deposit Amount |

DEFINITION

This qualified generic field specifies:

DEPO Deposit Amount Amount of money deposited after valuation.

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

76. Field 22H: Indicator: Type of Deposit Indicator

FORMAT

Option H :4!c//4!c (Qualifier)(Indicator)

PRESENCE

Mandatory in conditional (see rule C4) subsequence D2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|---------------------------|
| 1 | M | DEPO | N | | H | Type of Deposit Indicator |

DEFINITION

This qualified generic field specifies:

DEPO Type of Deposit Indicator Specifies whether the deposit is fixed term or call/notice.

CODES

Indicator must contain one of the following codes (Error code(s): K22):

CLNT Call/Notice Call/notice deposit.

FIXT Fixed Term Fixed term deposit.

77. Field 98A: Date/Time: Maturity Date

FORMAT

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

PRESENCE

Conditional (see rule C5) in conditional (see rule C4) subsequence D2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | TERM | N | | A | Maturity Date |

DEFINITION

This qualified generic field specifies:

TERM Maturity Date Closing date or maturity date of the fixed term deposit.

NETWORK VALIDATED RULES

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

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

Option S 16c

PRESENCE

Mandatory in conditional (see rule C4) 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):

CCOL Cash Collateral Details

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

Option R 16c

PRESENCE

Mandatory in conditional (see rule C4) 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):

BCOL Other Collateral Details

80. Field 22H: Indicator: Type of Other Collateral Indicator

FORMAT

Option H :4!c//4!c (Qualifier)(Indicator)

PRESENCE

Mandatory in conditional (see rule C4) subsequence D3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------------------|
| 1 | M | BCOL | N | | H | Type of Other Collateral Indicator |

DEFINITION

This qualified generic field specifies:

BCOL Type of Other Collateral Indicator Specifies whether the other collateral is a bank guarantee or a documentary credit.

CODES

Indicator must contain one of the following codes (Error code(s): K22):

GCOL Bank Guarantee Collateral is a bank guarantee.
 LCOL Documentary Credit Collateral is a documentary credit.

81. 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)

PRESENCE

Mandatory in conditional (see rule C4) subsequence D3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | ISSU | N | | A | Issue Date |
| 2 | O | EXPI | N | C6 | A or B | Expiry Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------|---|
| EXPI | Expiry Date | Expiry date of the bank guarantee or documentary credit. |
| ISSU | Issue Date | Date on which the bank guarantee or documentary credit is issued. |

CODES

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

| | | |
|------|------------|--------------------------|
| OPEN | Open-Dated | There is no expiry date. |
|------|------------|--------------------------|

NETWORK VALIDATED RULES

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

82. Field 95a: Party: Issuer**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

Mandatory in conditional (see rule C4) subsequence D3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|-----------------------|
| 1 | M | ISSU | N | | P, Q, or R | Issuer |

DEFINITION

This qualified generic field specifies:

ISSU Issuer Party that issues the bank guarantee or documentary credit.

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.

83. Field 19B: Amount

FORMAT

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

PRESENCE

Mandatory in conditional (see rule C4) subsequence D3

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------|
| 1 | M | GUAR | N | | B | Guarantee Amount |
| | or | LOCR | N | | B | Letter of Credit Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------|---|
| GUAR | Guarantee Amount | Amount of the bank guarantee after valuation. |
| LOCR | Letter of Credit Amount | Amount of the documentary credit after valuation. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. The 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).

84. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in conditional (see rule C4) 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):

BCOL Other Collateral Details

85. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in conditional (see rule C11) 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):

COLD Collateral Details

86. 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):

ADDINFO Additional Information

87. 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 E

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 |
| 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.

88. 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 | TEXP | N | | A | Total Exposure Value of Page |
| 2 | O | TCOP | N | | A | Total Collateral Held Value of Page |

DEFINITION

This qualified generic field specifies:

| | | |
|------|-------------------------------------|--|
| TCOP | Total Collateral Held Value of Page | Total value of collateral held reported in this message. |
| TEXP | Total Exposure Value of Page | Total value of exposure reported in this message. |

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 must be present when Amount is negative.

89. 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):

ADDINFO Additional Information

MT 507 Collateral Status and Processing Advice

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 508 Intra-Position Advice

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 509 Trade Status Message

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 509 Scope

This message is sent by an instructing party or its authorised representative to an executing party or by an executing party to the instructing party or its authorised representative. It may also be sent by an instructing party to its custodian to inform of an update in the trade status of a previously sent settlement instruction.

This message is used to:

- advise the status of an order/trade.
- advise the status of a replacement request
- advise the status of a cancellation request.

It may also be used to:

- provide a third party with a copy of the status message being sent

This message may be sent directly or through an ETC service provider between the parties to the deal, or by an ETC service provider.

MT 509 Format Specifications

MT 509 Trade Status Message

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----------------------|-----------|-----------------------|-----------------------------|----------------------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 5 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 6 |
| M | 20a 20C | 4!c | Reference | (see qualifier description) | C or U:4!c//16x | 7 |
| M | 16S | | | End of Block | LINK | 8 |
| ----- End of Subsequence A1 Linkages | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|------------------|-----|
| -----> Mandatory Repetitive Subsequence A2 Status | | | | | | |
| M | 16R | | | Start of Block | STAT | 9 |
| M | 25D | 4!c | Status Code | (see qualifier description) | :4!c/[8c]/4!c | 10 |
| -----> Optional Repetitive Subsequence A2a Reason | | | | | | |
| M | 16R | | | Start of Block | REAS | 11 |
| M | 24B | 4!c | Reason Code | (see qualifier description) | :4!c/[8c]/4!c | 12 |
| O | 70D | REAS | Narrative | Reason Narrative | :4!c//6*35x | 13 |
| M | 16S | | | End of Block | REAS | 14 |
| ----- End of Subsequence A2a Reason | | | | | | |
| M | 16S | | | End of Block | STAT | 15 |
| ----- End of Subsequence A2 Status | | | | | | |
| M | 16S | | | End of Block | GENL | 16 |
| End of Sequence A General Information | | | | | | |
| Optional Sequence B Trade Details | | | | | | |
| M | 16R | | | Start of Block | TRADE | 17 |
| -----> | | | | | | |
| O | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 18 |
| ----- | | | | | | |
| O | 11A | 4!c | Currency | (see qualifier description) | :4!c//3!a | 19 |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 20 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | 21 |
| ----- | | | | | | |
| O | 97a | SAFE | Account | Safekeeping Account | A or B | 22 |
| -----> Optional Repetitive Subsequence B1 Trading Parties | | | | | | |
| M | 16R | | | Start of Block | TRADPARTY | 23 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 24 |
| ----- | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or E | 25 |
| ----- | | | | | | |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 26 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 27 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or E | 28 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 29 |
| ----- | | | | | | |
| M | 16S | | | End of Block | TRADPRTY | 30 |
| ----- End of Subsequence B1 Trading Parties | | | | | | |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 31 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 90a | DEAL | Price | Deal Price | A or B | 32 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 36B | 4!c | Quantity of Financial Instrument | (see qualifier description) | :4!c//4!c/15d | 33 |
| ----- | | | | | | |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c] [4*35x] | 34 |
| M | 16S | | | End of Block | TRADE | 35 |
| End of Sequence B Trade Details | | | | | | |
| Optional Sequence C Additional Information | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 36 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|-----------------|-----|
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 37 |
| ----- | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 38 |
| End of Sequence C Additional Information | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

MT 509 Network Validated Rules

- C1** Within each occurrence of subsequence A2a, the qualifier in field 24B must be the same as the code word (Status Code) used with the appropriate qualifier in field 25D of its surrounding subsequence A2 (Error code(s): E37).

| In each occurrence of subsequence A2 Status | |
|--|--|
| In each occurrence of subsequence A2a Reason (if present) if field :24B:: is ... | Then in subsequence A2 Status field :25D:: must be ... ⁽¹⁾ |
| :24B::REJT | :25D::CPRC//REJT or :25D::IPRC//REJT or :25D::RPRC//REJT |
| :24B::NMAT | :25D::MTCH//NMAT |
| :24B::NAFI | :25D::AFFM//NAFI |
| :24B::REPR | :25D::CPRC//REPR or :25D::IPRC//REPR or :25D::RPRC//REPR |

(1) if the Data Source Scheme is present in field :25D:: then the conditional rule does not apply.

- C2** In sequence B, either a quantity (field :36B::) or an amount (field :19A::) must be present, but not both (Error code(s): E58).

| Sequence B if field :36B:: is ... | Sequence B then field :19A:: is ... |
|--------------------------------------|--|
| Present | Not allowed |
| Not present | Mandatory |

- C3** In sequence B, if either Deal Price (field 90a::DEAL) or Original Ordered Quantity (field :36B::ORDR) are present more than once then Buy/Sell Indicator (field :22H::BUSE) must be present with Indicator code FPOO or IPOO or IPPO (Error code(s): E75).

| Sequence B if field :90a::DEAL is ... | Sequence B if field :36B::ORDR is ... | Sequence B then field :22H::BUSE ... |
|--|--|---|
| 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 |

- C4** In sequence B, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).
- C5** 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).

MT 509 Usage Rules

- When the message is used to advise the status of a cancellation of an MT 502 Order to Buy or Sell, 513 Client Advice of Execution, 514 Trade Allocation Instruction, 515 Client Confirmation of Purchase or Sale, or 518 Market-Side Securities Trade Confirmation, Field 20C Reference in subsequence A1 Linkages must contain the reference of the cancellation request.
- When the message is used to advise the status of a replacement of an MT 502 Order to Buy or Sell, Field 20C Reference in subsequence A1 Linkages must contain the reference of the replacement request.
- When the message is used to advise the status of an MT 502 Order to Buy or Sell, Field 20C Reference in subsequence A1 Linkages must contain the reference of the order.

MT 509 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):

| | | |
|------|--------------------------------|---|
| CAST | Cancellation Request Status | Message reporting on a cancellation request status. |
| INST | Instruction Transaction Status | Message reporting on an instruction status. |
| REST | Replacement Status | Message reporting on a replacement status. |

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 reply to a cancellation request, Function is CAST. The reference in the linkage sequence must contain the Receiver's reference of the cancellation request.

To provide the status of a transaction, Function is INST. The reference in the linkage sequence must contain the Receiver's reference of the transaction (original instruction).

To provide the status of a replacement request, Function is REST. The reference in the linkage sequence must contain the Receiver's reference of the replacement request.

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.

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 ~~20a:20C~~ Reference

FORMAT

Option C :4!c//16x (Qualifier)(Reference)
Option U :4!c//52x (Qualifier)(UTI 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 | | 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 | | <u>C or U</u> | Deal Reference |
| | or | COMM | N | | C | Common Reference |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------------|
| | 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. |
| 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.

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 16R: Start of Block**FORMAT**

Option R 16c

PRESENCE

Mandatory in mandatory subsequence A2

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):

STAT Status

10. Field 25D: Status Code**FORMAT**

Option D :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Status Code)

PRESENCE

Mandatory in mandatory subsequence A2

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------------|
| 1 | M | CPRC | N | | D | Cancellation Processing Status |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-------------------------------|
| | or | IPRC | N | | D | Instruction Processing Status |
| | or | MTCH | N | | D | Matching Status |
| | or | AFFM | N | | D | Affirmation Status |
| | or | RPRC | N | | D | Replacement Processing Status |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------------------|--|
| AFFM | Affirmation Status | Specifies that the <i>affirmation step</i> in the process has been done already. |
| CPRC | Cancellation Processing Status | Provides the status of a cancellation request. |
| IPRC | Instruction Processing Status | Provides the status of an instruction. |
| MTCH | Matching Status | Provides the matching status of the instruction. |
| RPRC | Replacement Processing Status | Provides the processing status of the replacement request. |

CODES

If Qualifier is CPRC and Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|---|---|
| CAND | Cancellation Completed | Cancellation has been completed. |
| CANP | Pending Cancellation | Cancellation is pending. It is not known at this time whether cancellation can be affected. |
| DEND | Denied | Cancellation will not be executed. |
| EXCH | Received at the Stock Exchange | Cancellation has been received at the stock exchange. |
| INTE | Received at Intermediary | Cancellation has been received at the intermediary. |
| PACK | Accepted | Cancellation request has been acknowledged for further processing by the account servicer. |
| PARF | Partially Filled, Cancel Accepted for Remainder | Order is partially filled, cancellation processing accepted for the remainder. |
| REJT | Rejected | Cancellation has been rejected for further processing. |
| REPR | Repair | Cancellation request is in repair. |

CODES

If Qualifier is IPRC and Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|--|---|
| CAN1 | Pending Cancellation. Only One Side Input. | Pending cancellation; only one side has been input and a cancellation request has been sent. |
| CAN2 | Pending Cancellation. Both Sides Input. | Pending cancellation; both sides have been input, the trade has not yet been matched, and one side has sent a cancellation request. |
| CAN3 | Pending Cancellation. Both Sides Input. Matched. | Pending cancellation; both sides have been input, the trade is matched, and one side has sent a cancellation request. |
| CAND | Instruction Cancelled | Instruction has been cancelled. |
| CANO | Cancelled by Another Party | Instruction has been cancelled by another party than the instructing party, for example market infrastructure such as a Stock Exchange. |
| COSE | Order Fully Confirmed | Order is fully executed and the confirmation was sent. |
| DONE | Order Partially Filled, and is Done for the Day | Order is partially filled and no further executions forthcoming for the trading day. |
| DONF | Partially Filled, will not be Filled Further | Order is partially filled and no further executions will take place. |
| EXCH | Received at Stock Exchange | Order has been received at the stock exchange. |
| EXSE | Order Fully Executed | Order was fully executed and the execution sent. |
| FORC | Forced Rejection | The message has been sent automatically by the service provider to notify that settlement will not take place. |
| INTE | Received at Intermediary | Order has been received at the intermediary. |
| NOTC | Cannot be Cancelled | Instruction cannot be cancelled as it has already been matched and affirmed. |
| OPOD | Open Order | Order is open. |
| OVER | Overallocated | Quantity of financial instrument of the block trade has been overallocated. |
| PACK | Acknowledged/ Accepted | Instruction has been acknowledged by the account servicer. |
| PAFI | Partially Filled Order, Remaining is Warehoused | Order has been partially filled and the remaining quantity is warehoused. |
| PART | Partially Cancelled | Order has been partially cancelled as requested. |

| | | |
|------|----------------------------------|---|
| PPRE | Prepayment Confirmation Received | Confirmation of the prepayment has been received (Funds Industry). |
| REJT | Rejected | Instruction has been rejected for further processing. |
| REPR | Repair | Instruction is accepted but in repair. |
| SESE | Settlement Instruction Sent | Settlement instruction has been sent to your custodian. |
| SUSP | Suspended | Trading is suspended by the stock exchange. |
| UNDE | Underallocated | Quantity of financial instrument of the block trade has been under allocated. |

CODES

If Qualifier is MTCH and Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|-----------|-----------------------------------|
| MACH | Matched | Instruction has been matched. |
| NMAT | Unmatched | Instruction has not been matched. |

CODES

If Qualifier is AFFM and Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|------------|--|
| AFFI | Affirmed | Confirmation of the trade has been affirmed. |
| NAFI | Unaffirmed | Confirmation of the trade has not been affirmed. |

CODES

If Qualifier is RPRC and Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| | | |
|------|--------------------------------|---|
| DEND | Denied | Replacement request cannot be executed. |
| EXCH | Received at the Stock Exchange | Replacement request has been received at the stock exchange. |
| INTE | Received at Intermediary | Replacement request has been received at intermediary (if not stock exchange). |
| PACK | Acknowledged/ Accepted | Replacement request has been accepted for further processing by the account servicer (technical receipt). |
| PART | Partial Replacement Accepted | Order is partially filled, replacement processing accepted for the remaining. |
| PEND | Pending | Replacement request is pending. |
| REJT | Rejected | Replacement has been rejected for further processing. |
| REPL | Replacement Completed | Replacement request has been completed. |

REPR Repair Replacement request is in repair.

11. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence A2a

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):

REAS Reason

12. Field 24B: Reason Code

FORMAT

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

PRESENCE

Mandatory in optional subsequence A2a

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | REJT | N | C1 | B | Rejection Reason |
| | or | NMAT | N | C1 | B | Unmatched Reason |
| | or | NAFI | N | C1 | B | Unaffirmed Reason |
| | or | REPR | N | C1 | B | Repair Reason |

DEFINITION

This field specifies the reason why the instruction identified in the message has the status specified in the status code field.

This qualified generic field specifies:

| | | |
|------|-------------------|---|
| NAFI | Unaffirmed Reason | Specifies the reason why the instruction has an unaffirmed status. |
| NMAT | Unmatched Reason | Specifies the reason why the instruction has an unmatched status. |
| REJT | Rejection Reason | Specifies the reason why the instruction/request has a rejected status. |
| REPR | Repair Reason | Specifies the reason why the instruction has an in-repair status. |

CODES

If Qualifier is REJT and Data Source Scheme is not present, Reason Code must contain one of the following codes (Error code(s): K24):

| | | |
|------|---|---|
| ADEA | Account Servicer Deadline Missed | Instruction was received after the Receiver's deadline. |
| ASTM | Agreement Start Date Invalid Or Missing | Agreement start date is missing. |
| BATC | Processing Batch Rejection | Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch. |
| BPRJ | Bid or Order Price Rejection | Bid or order price not within the price bands (high - low). |
| BUSE | Type of Order Rejection | Unrecognised or invalid type of order. |
| CADE | Repurchase Call Delay Rejection | Unrecognised or invalid repurchase call delay. |
| CASH | Cash Account Rejection | Unrecognised or invalid cash account. |
| CASY | Cash Settlement System Rejection | Impossible standing arrangements override instruction for the cash settlement system. |
| COMC | Commercialisation Contract Rejection | Unrecognised or invalid commercialisation contract. |
| DDAT | Settlement Date Rejection | Unrecognised or invalid settlement date, that is, date is not a settlement date for the instructed market, or settlement date is too old. |
| DDEA | Deal Price Rejection | Unrecognised or invalid deal price. |
| DEPT | Place of Settlement Rejection | Unrecognised or invalid Place of Settlement. |
| DLNP | Declarations Not Provided | Declarations applicable to the issue are missing. |
| DMON | Settlement Amount Rejection | Unrecognised or invalid settlement amount. |
| DQUA | Settlement Quantity Rejection | Unrecognised or invalid settlement quantity. |
| DSEC | Financial Instrument Rejection | Unrecognised or invalid financial instrument identification, that is, invalid ISIN, or security not eligible at the instructed market. |

| | | |
|------|---------------------------------------|---|
| DTRD | Trade Date Rejection | Unrecognised or invalid trade date. |
| EMBQ | Exceeds Maximum Bid or Order Quantity | Bid or order quantity instructed exceeds the investment limits or maximum number of securities that can be held under applicable law. |
| FDNP | Funding Details Not Provided | Funding details is missing in bid or order instruction. |
| FEEE | Fee/Commission Rejection | Unrecognised or invalid fee or commission. |
| FORF | Forfeit Repurchase Amount Rejection | Unrecognised or invalid forfeit repurchase amount. |
| ICAG | Agent Rejection | Unrecognised or invalid receiving or delivering agent. |
| ICUS | Custodian Rejection | Unrecognised or invalid receiving or delivering custodian. |
| IEXE | Buyer or Seller Rejection | Unrecognised or invalid buyer or seller. |
| IIND | Common Reference Rejection | Unrecognised, invalid or missing Common Reference. |
| INBV | Incorrect Bid or Order Value | Bid or order value provided is incorrect. |
| INDL | Incomplete Declaration Provided | Declaration provided in the instruction is not complete. |
| INFD | Insufficient Funding | Funding not sufficient to process the bid or order. |
| INNA | Agreed Narrative Rejection | Unrecognised or invalid SLA agreed narrative information. |
| INVE | Investor Party Rejection | Unrecognised or invalid investor party. May be used by an executing party to reject an allocation for an investor (or portfolio) for which it is not authorised to act. |
| LATE | Market Deadline Missed | Instruction was received after market deadline. |
| LEOG | Letter of Guarantee Rejection | Unrecognised or invalid letter of guarantee indicator instructed. |
| MLOT | Lot Size Rejection | Bid or order quantity not in multiples of lot size. |
| NARR | Narrative Reason | See narrative field for reason. |
| NCRR | Settlement Amount Currency Rejection | Unrecognised or invalid settlement amount currency. |
| NRGM | No Match Rejection | Cancellation request has been rejected since more than one instruction match to the cancellation criteria. |
| NRGN | Not Found Rejection | Cancellation request has been rejected since the instruction could not be found. |
| ODNP | Order Date not Provided | Order entry date is missing. |

| | | |
|------|---|--|
| PHYS | Physical Settlement Rejection | Physical settlement is impossible for the instructed financial instrument. |
| PLCE | Place of Trade Rejection | Unrecognised or invalid place of trade. |
| PLIS | Place of Listing Rejection | Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied. |
| QUNP | Quantity Unit Type not Provided | Quantity unit type is missing. |
| REFE | Reference Rejection | Instruction has a reference identical to another previously received instruction. |
| REPA | Repurchase Amount Rejection | Unrecognised or invalid repurchase amount. |
| REPO | Repurchase Rate Rejection | Unrecognised or invalid repurchase rate. |
| REPP | Repurchase Premium Amount Rejection | Unrecognised or invalid repurchase premium amount. |
| RERT | Repurchase Rate Type Rejection | Unrecognised or invalid repurchase rate type. |
| RSPR | Repurchase Spread Rate Rejection | Unrecognised or invalid repurchase spread rate. |
| RTGS | RTGS Rejection | Impossible to use the RTGS system instructed (NRTG or YRTG). |
| SAFE | Safekeeping Account Rejection | Unrecognised or invalid message sender's safekeeping account. |
| SETR | Settlement Transaction Type Rejection | Unrecognised or invalid settlement transaction type (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR). |
| SETS | Settlement System/ Method Rejection | Unrecognised or invalid settlement system/method instructed. |
| TERM | Closing Date Rejection | Unrecognised or invalid closing date/time. |
| TNAR | Transaction Notice Already Accepted or Rejected | A message with the same Transaction Notice Reference, Market Member, and Intermediary has already been processed. |
| TNIU | Transaction Notice ID Unknown | The combination of the Transaction Notice Reference, Market Member, and Intermediary is unknown. |
| TQBT | Total Block Quantity Rejection | Unrecognised or invalid total block quantity. Used when the total block quantity supplied in an allocation is different from the advised (ADVI) quantity supplied in the client advice of execution. |
| TQHI | Traded Quantity Higher than Original Order Quantity | Market member executed the order exceeding the requested quantity. |

| | | |
|------|---|--|
| TQNP | Traded Securities Quantity not provided | Traded Securities Quantity is missing. |
| TXST | Tax Status Rejection | Unrecognised or invalid tax status of the securities instructed. |
| ULNK | Linked Reference Rejection | Message was not recognised - unknown linked reference. |
| VASU | Variable Rate Support Rejection | Unrecognised or invalid variable rate support (repo). |

CODES

If Qualifier is NMAT and Data Source Scheme is not present, Reason Code must contain one of the following codes (Error code(s): K24):

| | | |
|------|--|--|
| ACRU | Accrued Interest Amount | Accrued interest amount does not match. |
| ADEA | Account Servicer Deadline Missed | Instruction was received after the Receiver's deadline. |
| CADE | Disagreement Repurchase Call Delay | Repurchase call delay does not match. |
| CHAR | Disagreement Charges | Charges amount does not match. |
| CMIS | Matching Instruction Not Found | No potential match has been found. |
| CPCA | Counterparty Cancelled Instruction | Your instruction is unmatched. Your counterparty has cancelled their instruction. |
| DDAT | Disagreement Settlement Date | Settlement date does not match. |
| DDEA | Disagreement Deal Price | Deal price does not match. |
| DEAL | Disagreement Deal Amount | Deal amount does not match. |
| DELN | Disagreement Direction of Trade | Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa. |
| DEPT | Disagreement Place of Settlement | Place of settlement does not match. |
| DMON | Disagreement Settlement Amount | Settlement amount does not match. |
| DQUA | Disagreement Quantity | Quantity of financial instrument does not match. |
| DSEC | Disagreement Financial Instrument | Financial instrument identification does not match, that is, ISIN differs, or Financial Instrument Attributes differs. |

| | | |
|------|--|---|
| DTRD | Disagreement Trade Date | Trade date does not match. |
| EXEC | Disagreement Executing Broker's Commission | Executing broker's commission does not match. |
| FORF | Disagreement Forfeit Repurchase Amount | Forfeit repurchase amount does not match. |
| INVE | Disagreement Investor Party | Investor party does not match. |
| LATE | Market Deadline Missed | Instruction was received after market deadline. |
| LEOG | Disagreement Letter of Guarantee Indicator | Counterparty is for settlement through Letter of Guarantee (L/G), your instruction is not, or vice versa. |
| MCAN | Matching Instruction Cancelled | The corresponding matching record has been cancelled. |
| NARR | Narrative Reason | See narrative field for the reason. |
| PHYS | Disagreement Physical Settlement | Counterparty is for physical settlement, your instruction is not, or vice versa. |
| PLCE | Disagreement Place of Trade | Place of trade does not match. |
| PLIS | Disagreement Place of Listing | Place of listing does not match. |
| PODU | Possible Duplicate | Possible duplicate instruction. |
| REPA | Disagreement Repurchase Amount | Repurchase amount does not match. |
| REPO | Disagreement Repurchase Rate | Repurchase rate does not match. |
| REPP | Disagreement Premium Amount | Repurchase premium amount does not match. |
| RERT | Disagreement Repurchase Rate Type | Repurchase rate type does not match. |
| RSPR | Disagreement Repurchase Spread Rate | Repurchase spread rate does not match. |
| RTGS | Disagreement RTGS System | Counterparty is for RTGS settlement system, you are for non-RTGS, or vice versa. |
| SAFE | Disagreement Safekeeping Account | Safekeeping account used as matching criteria on the market concerned (buyer/seller's account, direct client's account at the receiving/delivering agent, receiving or delivering agent's account at the CSD) does not match. |

| | | |
|------|--|--|
| SETR | Disagreement Settlement Transaction Type | Settlement transaction type does not match (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR). |
| SETS | Disagreement Settlement Method/ System | Counterparty disagrees with the settlement system/method instructed, for example, Instruction is to settle using settlement system/method A. Counterparty expects settlement to occur using settlement system/ method B. |
| TERM | Disagreement Closing Date/Time | Closing date/time does not match. |
| TQBT | Disagreement Total Block Quantity | Total block quantity does not match. |
| TXST | Disagreement Tax Status | Disagreement on the tax status of the securities to be settled. |
| VASU | Disagreement Variable Rate Support | Variable rate support does not match (repo). |

CODES

If Qualifier is NAFI and Data Source Scheme is not present, Reason Code must contain the following code (Error code(s): K24):

| | | |
|------|--------------|--------------------------------|
| NAFF | Not Affirmed | Counterparty has not affirmed. |
|------|--------------|--------------------------------|

CODES

If Qualifier is REPR and Data Source Scheme is not present, Reason Code must contain one of the following codes (Error code(s): K24):

| | | |
|------|-----------------------------------|---|
| ADEA | Account Servicer Deadline Missed | Instruction was received after the Receiver's deadline. |
| BATC | Processing Batch Repair | Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch. |
| BUSE | Type of Order Repair | Unrecognised or invalid type of order. |
| CADE | Repurchase Call Delay Repair | Unrecognised or invalid repurchase call delay. |
| CASH | Cash Account Repair | Unrecognised or invalid cash account. |
| CASY | Cash Settlement System Repair | Impossible standing arrangements override instruction for the cash settlement system. |
| COMC | Commercialisation Contract Repair | Unrecognised or invalid commercialisation contract. |
| DDAT | Settlement Date Repair | Unrecognised or invalid settlement date, that is, date is not a settlement date for the instructed market, or settlement date is too old. |
| DDEA | Deal Price Repair | Unrecognised or invalid deal price. |

| | | |
|------|-----------------------------------|---|
| DEPT | Place of Settlement Repair | Unrecognised or invalid Place of Settlement. |
| DMON | Settlement Amount Repair | Unrecognised or invalid settlement amount. |
| DQUA | Settlement Quantity Repair | Unrecognised or invalid settlement quantity. |
| DSEC | Financial Instrument Repair | Unrecognised or invalid financial instrument identification (that is invalid ISIN, security not eligible at the instructed market ...). |
| DTRD | Trade Date Repair | Unrecognised or invalid trade date. |
| FEEE | Fee/Commission Repair | Unrecognised or invalid fee or commission. |
| FORF | Forfeit Repurchase Amount Repair | Unrecognised or invalid forfeit repurchase amount. |
| ICAG | Agent Repair | Unrecognised or invalid receiving or delivering agent. |
| ICUS | Custodian Repair | Unrecognised or invalid receiving or delivering custodian. |
| IEXE | Buyer or Seller Repair | Unrecognised or invalid buyer or seller. |
| IIND | Common Reference Repair | Unrecognised, invalid or missing Common Reference. |
| INNA | Agreed Narrative Repair | Unrecognised or invalid SLA agreed narrative information. |
| LEOG | Letter of Guarantee Repair | Unrecognised or invalid letter of guarantee indicator instructed. |
| NARR | Narrative Reason | See narrative field for reason. |
| NCRR | Settlement Amount Currency Repair | Unrecognised or invalid settlement amount currency. |
| NRGM | No Match Repair | Cancellation request is in repair since more than one instruction match to the cancellation criteria. |
| NRGN | Not Found Repair | Cancellation request is in repair since the instruction could not be found. |
| PHYS | Physical Settlement Repair | Physical settlement is impossible for the instructed financial instrument. |
| PLCE | Place of Trade Repair | Unrecognised or invalid place of trade. |
| REPA | Repurchase Amount Repair | Unrecognised or invalid repurchase amount. |
| REPO | Repurchase Rate Repair | Unrecognised or invalid repurchase rate. |
| REPP | Repurchase Premium Amount Repair | Unrecognised or invalid repurchase premium amount. |
| RERT | Repurchase Rate Type Repair | Unrecognised or invalid repurchase rate type. |

| | | |
|------|------------------------------------|--|
| RSPR | Repurchase Spread Rate Repair | Unrecognised or invalid repurchase spread rate. |
| RTGS | RTGS Repair | Impossible to use the RTGS system instructed (NRTG or YRTG). |
| SAFE | Safekeeping Account Repair | Unrecognised or invalid message sender's safekeeping account. |
| SETR | Settlement Transaction Type Repair | Unrecognised or invalid settlement transaction type (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR). |
| SETS | Settlement System/ Method Repair | Unrecognised or invalid settlement system/method instructed. |
| TERM | Closing Date Repair | Unrecognised or invalid closing date/time. |
| TXST | Tax Status Repair | Unrecognised or invalid tax status of the securities instructed. |
| ULNK | Linked Reference Repair | Message was not recognised - unknown linked reference. |
| VASU | Variable Rate Support Repair | Unrecognised or invalid variable rate support (repo). |

13. Field 70D: Narrative: Reason Narrative

FORMAT

Option D :4!c//6*35x (Qualifier)(Narrative)

PRESENCE

Optional in optional subsequence A2a

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | REAS | N | | D | Reason Narrative |

DEFINITION

This qualified generic field specifies:

REAS Reason Narrative Provides additional information about the reason in narrative form.

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.

14. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence A2a

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):

| REAS | Reason |
|------|--------|
|------|--------|

15. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence A2

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):

| STAT | Status |
|------|--------|
|------|--------|

16. 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

17. 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):

TRADE Trade Details

18. 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 B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|----------------------------|
| 1 | O | PVAD | N | | A or C | Prepayment Value Date/Time |
| 2 | O | SETT | N | | A, B, or C | Settlement Date/Time |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|----------------------------|
| 3 | O | TRAD | N | | A, B, or C | Trade Date/Time |
| 4 | O | XCDT | N | | A | Expected Confirmation Date |
| 5 | O | TLDT | N | | A | Tentative Listing Date |

DEFINITION

This qualified generic field specifies:

| | | |
|------|----------------------------|---|
| PVAD | Prepayment Value Date/Time | Date/Time at which the prepayment was executed. |
| SETT | Settlement Date/Time | Date/time at which the financial instruments are to be delivered or received. |
| TLDT | Tentative Listing Date | Tentative date on which the security will be listed. |
| TRAD | Trade Date/Time | Date/time at which the trade was executed. |
| XCDT | Expected Confirmation Date | Date on which the confirmation is expected. |

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. |

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. |
|------|---------|---|

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).

19. Field 11A: Currency

FORMAT

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

PRESENCE

Optional in optional 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 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 optional sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | BUSE | N | C3 | H | Buy/Sell Indicator |
| 2 | O | PROC | R | | F | Processing Indicator |
| 3 | O | RPOR | R | | F | Reporting Indicator |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|---|
| 4 | O | PRIR | N | | F | Priority Indicator |
| 5 | O | SETG | N | | F | Settlement Instruction Generation Indicator |
| 6 | M | PAYM | N | | H | Payment Indicator |

DEFINITION

This qualified generic field specifies:

| | | |
|------|---|--|
| BUSE | Buy/Sell Indicator | Specifies whether the transaction relates to the sale or purchase of financial instruments. |
| PAYM | Payment Indicator | Specifies whether the instruction is free or against payment. |
| 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. |

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 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 the Other Parties sequence. |
| TRRE | Trade Details Reported | Trade details are to be reported to a regulatory organisation. This stock regulatory organisation is identified in the Other Parties sequence. |

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 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

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 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 509 with any of the above codes will receive a NAK with error code G26.

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 R | :4!c/8c/34x | (Qualifier)(Data Source Scheme)(Proprietary Code) |

PRESENCE

Optional in optional sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------|
| 1 | O | ACOW | N | C4 | P or R | Account Owner |
| 2 | O | ALTE | N | | L | Alternate Identification |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------------|---------------------------------------|
| ACOW | Account Owner | Party that owns the account. |
| ALTE | Alternate Identification | Alternate identification for a party. |

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.

22. 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

Optional in optional sequence B

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. |
|------|---------------------|---|

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. |

23. 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):

TRADPRTY Trading Parties

24. 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 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 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|--------------------------|
| | or | RQBR | N | | P, Q, or R | Requested Broker |
| | or | DEAG | N | | P, Q, or R | Delivering Agent |
| | or | REAG | N | | P, Q, or R | Receiving Agent |
| 2 | O | ALTE | R | C5 | L or S | Alternate Identification |

DEFINITION

This qualified generic field specifies:

| | | |
|------|--------------------------|--|
| 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. |
| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
| 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. |
| REAG | Receiving Agent | Receiving agent that interacts with the place of settlement. |
| 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.

25. 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 optional 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.

26. 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 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. |
|------|--------------------------|--|

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).

27. Field 20C: Reference: Processing Reference**FORMAT**

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

PRESENCE

Optional in optional 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. |
|------|-------------------------|---|

NETWORK VALIDATED RULES

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

28. Field 70a: Narrative**FORMAT**

| | | |
|----------|--------------|------------------------|
| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
| 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 | 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.

29. 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 | 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. |
| 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. |

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. |

30. 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):

TRADPRTY Trading Parties

31. Field 19A: Amount**FORMAT**

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

PRESENCE

Conditional (see rule C2) in optional sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------------------|
| 1 | O | AFCA | N | C2 | A | Cancelled Amount |
| 2 | O | CANC | N | C2 | A | Requested To Be Cancelled Amount |
| 3 | O | DBAM | N | C2 | A | Debit Blocked Amount |
| 4 | O | ORDR | N | C2 | A | Original Ordered Amount |
| 5 | O | PREX | N | C2 | A | Executed Amount |
| 6 | O | REMA | N | C2 | A | Replaced Amount |
| 7 | O | REPL | N | C2 | A | Requested To Be Replaced Amount |

DEFINITION

This qualified generic field specifies:

| | | |
|------|----------------------------------|--|
| AFCA | Cancelled Amount | Amount of money effectively cancelled (for CPRC status only). |
| CANC | Requested To Be Cancelled Amount | Amount of money requested to be cancelled (for CPRC Status only). |
| DBAM | Debit Blocked Amount | Application amount blocked or segregated for acquiring securities offered by issuers under new or additional issuance. |

| | | |
|------|---------------------------------|---|
| ORDR | Original Ordered Amount | Amount of money to be used to derive the appropriate quantity of financial instrument to be bought or sold. |
| PREX | Executed Amount | Amount of money already executed (for CPRC and RPRC Status only). |
| REMA | Replaced Amount | Amount of money effectively replaced (for RPRC Status only). |
| REPL | Requested To Be Replaced Amount | Amount of money requested to be replaced (for RPRC Status only). |

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).

32. 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

Optional in optional sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | DEAL | R | | 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 specified currency.

Sign must be present when Price is negative.

33. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Conditional (see rule C2) in optional sequence B

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------------------|
| 1 | O | AFCA | N | C2 | B | Cancelled Quantity |
| 2 | O | CANC | N | C2 | B | Requested To Be Cancelled Quantity |
| 3 | O | ORDR | R | C2 | B | Original Ordered Quantity |
| 4 | O | PREX | N | C2 | B | Executed Quantity |
| 5 | O | REMA | N | C2 | B | Replaced Quantity |
| 6 | O | REPL | N | C2 | B | Requested To Be Replaced Quantity |

DEFINITION

This qualified generic field specifies:

| | | |
|------|------------------------------------|--|
| AFCA | Cancelled Quantity | Quantity of the financial instrument effectively cancelled (for CPRC status only). |
| CANC | Requested To Be Cancelled Quantity | Quantity of the financial instrument requested to be cancelled (for CPRC Status only). |
| ORDR | Original Ordered Quantity | Quantity of the financial instrument originally ordered. |
| PREX | Executed Quantity | Quantity of the financial instrument already executed (for CPRC and RPRC Status only). |
| REMA | Replaced Quantity | Quantity of the financial instrument effectively replaced (For RPRC status only). |
| REPL | Requested To Be Replaced Quantity | Quantity of the financial instrument requested to be replaced (for RPRC Status only). |

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).

34. Field 35B: Identification of the Financial Instrument

FORMAT

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

PRESENCE

Mandatory in optional 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.

35. 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):

TRADE Trade Details

36. 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

37. 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.

38. 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 510 Registration Status and Processing Advice

This message type does not change in the Standards MT Release 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

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. |
|--|-----|-----------|-----------------------|----------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| 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 | 20a 20C | 4!c | Reference | (see qualifier description) | C or U: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 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|------------------------|-----|
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, C, or E | 22 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 90a | 4!c | Price | (see qualifier description) | A or B | 23 |
| ----- | | | | | | |
| -----> Optional Repetitive Subsequence C1 Reference Price Information | | | | | | |
| 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 |
| ----- End of Subsequence C1 Reference Price Information | | | | | | |
| -----> | | | | | | |
| 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 |
| -----> Mandatory Repetitive Subsequence C2 Confirmation Parties | | | | | | |
| M | 16R | | | Start of Block | CONFPTY | 37 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 38 |
| ----- | | | | | | |
| -----> | | | | | | |
| 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 | [ISIN1!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 |

| 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 | 52 |
| ----- | | | | | | |
| -----> | | | | | | |
| 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 | [ISIN1!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 |
| End of Subsequence C3 Financial Instrument Attributes | | | | | | |
| -----> | | | | | | |
| O | 13B | CERT | Number Identification | Certificate Number | :4!c/[8c]/30x | 61 |
| ----- | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|--|---------------------|-----|
| O | 70E | TPRO | Narrative | Trade Instruction Processing Narrative | :4!c//10*35x | 62 |
| M | 16S | | | End of Block | ORDRDET | 63 |
| End of Sequence C Order Details | | | | | | |
| Optional Sequence D Settlement Details | | | | | | |
| 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 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|-------------------|-----|
| 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 | | | | | | |
| -----> Optional Repetitive Subsequence D3 Amounts | | | | | | |
| M | 16R | | | Start of Block | AMT | 81 |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 82 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 83 |
| ----- | | | | | | |
| 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 |
| ----- End of Subsequence D3 Amounts | | | | | | |
| M | 16S | | | End of Block | SETDET | 87 |
| End of Sequence D Settlement Details | | | | | | |
| -----> Optional Repetitive Sequence E Other Parties | | | | | | |
| M | 16R | | | Start of Block | OTHRPRTY | 88 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 89 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or E | 90 |
| ----- | | | | | | |
| 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 | OTHRPRTY | 93 |
| ----- End of Sequence E Other Parties | | | | | | |
| Optional Sequence F Two Leg Transaction Details | | | | | | |
| M | 16R | | | Start of Block | REPO | 94 |

| 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 | 95 |
| ----- | | | | | | |
| -----> | | | | | | |
| 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 |
| End of Sequence F Two Leg Transaction Details | | | | | | |
| 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).

| 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 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 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):

| Subsequence D1 | Subsequence D2 | Sequence E |
|-----------------------|-----------------------|-------------------|
| :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 ... ⁽¹⁾ | 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. |
|------|----------------------------|---|

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 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. |
|------|---------------------------|--|

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. |
|------|------------------------|--|

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. |
|------|----------------|---|

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 ~~20a:20C:~~ Reference

FORMAT

| | | |
|-----------------|------------------|-----------------------------------|
| Option C | :4!c//16x | (Qualifier)(Reference) |
| <u>Option U</u> | <u>:4!c//52x</u> | <u>(Qualifier)(UTI Reference)</u> |

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 | | <u>C or U</u> | 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. |
|------|-----------------|--|

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. |
|------|----------------|--------------------------------------|

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. |
|------|---------|---|

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. |
|------|------------------------------|---|

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. |
|------|-----------------------------|---|

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. |
|------|------------|--------------------------------|

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 |
|---------|----------------------|

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) |
|----------|-------------------------|---|

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. |
|------|--------------------------|--|

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. |
|------|-----------|--|

| | | |
|------|-------------------------------|--|
| 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"> 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). Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A). 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 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. |
|------|-------------|---|

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) |
|----------|--------------------------|---|

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. |
|------|--|---|

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. |
|------|--|---|

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 |
|---------|---------------|

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 |

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.

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 |
|---------|--------------------|

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. |
|------|---------------------|---|

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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |
|------|-------------------------|---|

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

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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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).

79. 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.

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 |
| 4 | <u>O</u> | <u>RSCH</u> | <u>N</u> | <u>-</u> | <u>B</u> | <u>Research Fee Flag</u> |

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. |
| <u>RSCH</u> | <u>Research Fee Flag</u> | <u>Indicates whether the net proceeds include research fees for the transaction.</u> |
| 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 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------------|
| | 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 | 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 | RSCH | N | | A | Research Fee |
| 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. |
| RSCH | Research Fee | Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research. |
| 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). |
|------|-----------------|---|

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):

OTHRPTY 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. |
|------|-----------------|---|

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. |
|------|----------------------|---|

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 |
| 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. |
|--|-----|-----------|--------------------|-----------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 |
| ----- | | | | | | |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| 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 | 20a 20C | 4!c | Reference | (see qualifier description) | C or U: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. |
|---|-----|-----------|----------------------------------|--|--------------------------|-----|
| -----> Mandatory Repetitive Subsequence B1 Confirmation Parties | | | | | | |
| M | 16R | | | Start of Block | CONFPTY | 22 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 23 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or E | 24 |
| ----- | | | | | | |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 25 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 26 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or E | 27 |
| ----- | | | | | | |
| O | 22F | TRCA | Indicator | Party Capacity Indicator | :4!c/[8c]/4!c | 28 |
| M | 16S | | | End of Block | CONFPTY | 29 |
| ----- End of Subsequence B1 Confirmation Parties | | | | | | |
| -----> | | | | | | |
| M | 36B | 4!c | Quantity of Financial Instrument | (see qualifier description) | :4!c//4!c/15d | 30 |
| ----- | | | | | | |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c] [4*35x] | 31 |
| Optional Subsequence B2 Financial Instrument Attributes | | | | | | |
| M | 16R | | | Start of Block | FIA | 32 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c/[30x] | 33 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 34 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 12a | 4!c | Type of Financial Instrument | (see qualifier description) | A, B, or C | 35 |
| ----- | | | | | | |
| 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 |
| End of Subsequence B2 Financial Instrument Attributes | | | | | | |
| -----> | | | | | | |
| 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 |
| End of Sequence B Confirmation Details | | | | | | |
| Optional Sequence C Settlement Details | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence C1 Settlement Parties | | | | | | |
| 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 |
| ----- End of Subsequence C1 Settlement Parties | | | | | | |
| -----> Optional Repetitive Subsequence C2 Cash Parties | | | | | | |
| 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 |
| End of Sequence E Two Leg Transaction Details | | | | | | |
| 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).

| Sequence B if field :22F::PRIC is ... | Sequence B then field :90a::DEAL is ... |
|--|--|
| 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).

| Sequence B if field :19A::SETT is ... | Then, for each occurrence of subsequence C3 field :19A::SETT is ... |
|--|--|
| 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).

| 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 |

- 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 ... ⁽¹⁾ | 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 ~~20a:20C~~ Reference

FORMAT

Option C :4!c//16x (Qualifier)(Reference)
[Option U](#) [:4!c//52x](#) [\(Qualifier\)\(UTI Reference\)](#)

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 or U | 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. |
|------|-----------------------|--|

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). |

| | | |
|------|------------------------------|--|
| 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. |

| | | |
|------|--------------------------|--|
| 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. |

| | | |
|------|----------------|--|
| 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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |
|------|-------------------------|---|

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. |
|------|--------------------------|---|

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) |
|----------|--------------------------|---|

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. |
|------|-----------------------------------|---------------------------------------|
|------|-----------------------------------|---------------------------------------|

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. |

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. |
|------|--------------------------|--|

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. |
|------|----------|--|

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. |
|------|-------------|---|

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 | [ISIN1!e12!c] [4*35x] | (Identification of Security) (Description of Security) |
|----------|--------------------------|---|

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) |
|----------|--------------|------------------------|

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. |
|------|--|--|

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 |
|-----|---------------------------------|

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:

| | | |
|------|--|---|
| 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.

48. 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 |
|---------|----------------------|

49. 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 |
|--------|--------------------|

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. |

| | | |
|------|--|--|
| 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.

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. |
|------|---------------------|---|

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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |

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 |
|---------|--------------------|

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 |
|---------|--------------|

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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |
|------|-------------------------|---|

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) |
|----------|-------------|------------------------|

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. |
|------|-----------------|---|

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 |
|---------|--------------|

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 |
| <u>4</u> | <u>O</u> | <u>RSCH</u> | <u>N</u> | <u>-</u> | <u>B</u> | <u>Research Fee Flag</u> |

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. |
| <u>RSCH</u> | <u>Research Fee Flag</u> | <u>Indicates whether the net proceeds include research fees for the transaction.</u> |
| 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 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------|
| | 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 | ANTO | N | | A | Net Gain/Loss |
| | or | RSCH | N | | A | Research Fee |
| 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. |
| RSCH | Research Fee | Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research. |
| 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. |
|------|-----------------|---|

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. |
|------|-------------------------|---|

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. |
|------|------------|-------------------------------------|

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. |
|------|------------------------------|-------------------------------------|

| | | |
|------|--|---|
| 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. |
|---|-----|-----------|--------------------|------------------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 | 20a 20C | 4!c | Reference | (see qualifier description) | C or U: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 |
| -----> Mandatory Repetitive Subsequence C1 Confirmation Parties | | | | | | |
| 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 |
| ----- End of Subsequence C1 Confirmation Parties | | | | | | |

| 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 |
| Optional Subsequence C2 Financial Instrument Attributes | | | | | | |
| 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 |
| End of Subsequence C2 Financial Instrument Attributes | | | | | | |
| -----> | | | | | | |
| 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 |
| End of Sequence C Confirmation Details | | | | | | |
| Optional Sequence D Settlement Details | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence D1 Settlement Parties | | | | | | |
| 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 |
| End of Sequence F Two Leg Transaction Details | | | | | | |
| 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).

| Sequence A if field :23G: is ... | Then field :20C::PREV is ... |
|-------------------------------------|---|
| 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):

| Subsequence D1 | Subsequence D2 | Sequence E |
|----------------|----------------|------------|
| :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 ... ⁽¹⁾ | 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 ... ⁽¹⁾ | 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) |
|----------|-----------|-------------------------|

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. |
|------|---------------------------|--|

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. |
|------|----------------|---|

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 ~~20a:20C~~: Reference

FORMAT

Option C :4!c//16x (Qualifier)(Reference)
[Option U](#) :4!c//52x ([Qualifier](#))([UTI 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 or U | 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. |
|------|---|--|

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. |
|------|------------|---|

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 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.

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. |
|------|---------|---|

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. |

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)

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 |
| 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 |
| | 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. |
|------|--------------------------|--|

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. |
|------|-------------------------|---|

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) |
|----------|--------------------------|---|

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. |
|------|--------|----------------------|

| | | |
|------|-------------|---------------------------|
| 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. |
|------|--------------------------|--|

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. |
|------|----------|--|

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"> 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). Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A). 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. |
| 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. |
|------|-------------|---|

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) |
|----------|--------------------------|---|

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. |
|------|--|---|

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 Speci/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 |
|---------|--------------------|

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. |
|------|---------------------|---|

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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |
|------|-------------------------|---|

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 |
|---------|--------------------|

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. |
|------|--------------------------|--|

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)

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. |
|------|-------------------------|---|

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 |
| 6 | O | RSCH | N | - | B | Research Fee 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. |
| RSCH | Research Fee Flag | Indicates whether the net proceeds include research 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

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 | EQU | 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 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|---------------------------------------|
| | 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 |
| | 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 | RSCH | N | | A | Research Fee |
| 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. |
| RSCH | Research Fee | Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research. |
| 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). |
|------|-----------------|---|

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)

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):

OTHRPRTY 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". |
|------|----------------|--|

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 2019.

Details of this message are still available in the current version of the Standards MT documentation on www.swift.com > Ordering & Support > Knowledge Centre (User Handbook).

MT 517 Trade Confirmation Affirmation

MT 517 Scope

This message is sent by an instructing party, for example, client, or its authorised representative, to a financial institution which had previously sent a trade confirmation/contract note, for example, broker-dealer.

This message is used to positively affirm the details of a previously received confirmation/contract note. This message binds the Sender and the Receiver of the message to the trade details contained in the confirmation being affirmed.

This message may be sent directly between the parties to the trade or via an ETC service provider.

MT 517 Format Specifications

MT 517 Trade Confirmation Affirmation

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----------------------|-----------|-----------------------|-----------------------------|----------------------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 | 95a | 4!c | Party | (see qualifier description) | L, P, Q, or R | 5 |
| ----- | | | | | | |
| O | 25D | AFFM | Status Code | Affirmation Status | :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 | 20a 20C | 4!c | Reference | (see qualifier description) | C or U: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 | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

MT 517 Network Validated Rules

- C1** If the Function of the Message (field 23G) is not CANC then field 13A Number Identification, must be present and contain '515' in minimum one occurrence of the subsequence A1 Linkages (Error code(s): E59).

| Sequence A if field :23G: is ... | Then in minimum one occurrence of subsequence A1 field :13A is ... |
|-------------------------------------|--|
| Not CANC | Mandatory and must contain '515' ⁽¹⁾ |
| CANC | Optional |

(1) It does not need to be present in all occurrences of A1

- C2** 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).

| Sequence A if field :23G: is ... | Then field :20C::PREV is ... |
|-------------------------------------|---|
| CANC | Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1 |
| NEWM | Not applicable |

MT 517 Usage Rules

- The affirming party may be used to specify the party which affirms the trade on behalf of the instructing party.

MT 517 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 the following code (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

The function CANC must only be used by the Depository Trust Company (USA) to cancel same day affirmations. This is for audit purposes only and does not cancel the trade itself.

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/ 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).

5. 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) |

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|------------|--------------------------|
| 1 | M | AFFM | N | | P, Q, or R | Affirming Party |
| 2 | O | BUYR | N | | P, Q, or R | Buyer |
| 3 | O | SELL | N | | P, Q, or R | Seller |
| 4 | O | DEAG | N | | P, Q, or R | Delivering Agent |
| 5 | O | REAG | N | | P, Q, or R | Receiving Agent |
| 6 | O | ALTE | N | | L | 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. |
| BUYR | Buyer | Party that receives the financial instrument. |
| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
| REAG | Receiving Agent | Receiving agent that interacts with the place of settlement. |
| SELL | Seller | Party that delivers the financial instrument. |

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.

6. Field 25D: Status Code: Affirmation Status

FORMAT

Option D :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Status Code)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | AFFM | N | | D | Affirmation Status |

DEFINITION

This qualified generic field specifies:

AFFM Affirmation Status Specifies the affirmation status of the trade.

CODES

If Data Source Scheme is not present, Status Code must contain the following code (Error code(s): K25):

FORC **Forced Affirmation** The message has been sent automatically by the service provider to notify that settlement will take place.

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

Conditional (see rule C1) 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.

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 ~~20a:20C~~: Reference

FORMAT

| | | |
|--------------------------|---------------------------|--|
| Option C | :4!c//16x | (Qualifier)(Reference) |
| Option U | :4!c//52x | (Qualifier)(UTI 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 | C2 | 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 or U | 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 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).

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 |
|------|---------------------|

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. |
|--|-----|-----------|-----------------------|----------------------------|-----------------|-----|
| Mandatory Sequence A General Information | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| 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 | 20a 20C | 4!c | Reference | (see qualifier description) | C or U: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 |
| End of Subsequence B2 Financial Instrument Attributes | | | | | | |
| -----> | | | | | | |
| 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 |
| End of Sequence B Confirmation Details | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|-----|-----------|--------------------|-----------------------------|---------------------|-----|
| Optional Sequence C Settlement Details | | | | | | |
| 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 |
| -----> Optional Repetitive Subsequence C1 Settlement Parties | | | | | | |
| 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 |
| ----- End of Subsequence C1 Settlement Parties | | | | | | |
| -----> Optional Repetitive Subsequence C2 Cash Parties | | | | | | |
| 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 |
| ----- End of Subsequence C2 Cash Parties | | | | | | |
| -----> Optional Repetitive Subsequence C3 Amounts | | | | | | |
| M | 16R | | | Start of Block | AMT | 64 |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 65 |
| ----- | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 66 |
| ----- | | | | | | |
| 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 |
| ----- End of Subsequence C3 Amounts | | | | | | |
| M | 16S | | | End of Block | SETDET | 70 |
| End of Sequence C Settlement Details | | | | | | |
| -----> Optional Repetitive Sequence D Other Parties | | | | | | |
| M | 16R | | | Start of Block | OTHRPRTY | 71 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 72 |
| ----- | | | | | | |
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or E | 73 |
| ----- | | | | | | |
| 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 |
| ----- End of Sequence D Other Parties | | | | | | |
| Optional Sequence E Two Leg Transaction Details | | | | | | |
| 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 |
| End of Sequence E Two Leg Transaction Details | | | | | | |
| 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) |
|----------|-----------|-------------------------|

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) |
|----------|---------------|--|

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 |
|------|----------|

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. |
|------|----------------|---|

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 ~~20a:20G~~: Reference

FORMAT

Option C :4!c//16x (Qualifier)(Reference)
[Option U](#) [:4!c//52x](#) [\(Qualifier\)\(UTI Reference\)](#)

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 or U | 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. |
|------|----------------|---|

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. |
|------|---------|---|

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. |
|------|---------|---------------------------------------|

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. |
|------|---|-------------------------------------|

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 |
|---------|----------------------|

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. |
|------|----------------------|--|

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. |
|------|------------------|---|

| | | |
|------|---|---|
| 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. |
|------|--|---|

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) |
|----------|-------------------------|---|

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. |
|------|--------------------------|--|

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. |
|------|-----------|--|

| | | |
|------|-------------------------------|--|
| 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"> 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 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. |
|------|-------------|---|

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) |
|----------|--------------------------|---|

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. |
|------|--|---|

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. |
|------|---------------|---|

| | | |
|------|-------------------------------------|--|
| 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. |
|------|---------------------|---|

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. |
|------|--------------------------|--|

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. |
|------|-------------------------|---|

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

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. |
|------|--------------|--------------------------------------|

| | | |
|------|--------------------|--|
| 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. |
|------|--------------------------|--|

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) |
|----------|-----------|------------------------|

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. |
|------|-------------------------|---|

NETWORK VALIDATED RULESReference 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. |
|------|-----------------|---|

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 |
| <u>4</u> | <u>O</u> | <u>RSCH</u> | <u>N</u> | <u>-</u> | <u>B</u> | <u>Research Fee Flag</u> |

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. |
| <u>RSCH</u> | <u>Research Fee Flag</u> | <u>Indicates whether the net proceeds include research fees for the transaction.</u> |
| 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 | EQU | 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 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|--------------------------|
| | 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 | 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 | RSCH | N | | A | Research Fee |
| 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. |

| | | |
|------|-----------------------|--|
| RSCH | Research Fee | Charge or commission paid by the investor to a distributor/ intermediary or other service provider for the provision of financial research. |
| 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. |
|------|------------------------------|--|

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. |
|------|-----------------|---|

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. |
|------|----------------------|---|

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. |
|------|------------|-------------------------------------|

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. |
|------|-----------------------|---|

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". |
|------|----------------|--|

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. |
|------|----------------------|---|

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:

| | |
|---|--|
| Accrued Interest | An amount of money representing the revenue from a security for a portion of an interest period. |
| Advice of Execution | A report sent by the executing party to give brief and early information about a securities deal. |
| Advice of Income in the Form of Securities | An advice of an event related to income in the form of additional securities derived from securities held in custody or being traded in. |
| Advice of Money Income | An advice of an event related to cash income derived from securities held in custody, or being dealt in. |
| Advice of Receipt/Delivery of Securities | 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. |
| Advice of Redemption | 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. |
| Advice of Securities Proceeds | 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. |
| Agent | Facility administrator(s). |
| Agent Bank | A bank which controls the payment mechanism of a trade. For many trades, the Agent Bank is also the Custodian Bank. |
| AIBD The Association of International Bond Dealers | 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. |
| Arbitrage | Buying securities in one country and selling them in another with the object of making a profit. |
| Bearer Stocks/Shares | Securities for which no register of ownership is kept by the company concerned. |
| Book Value | Book value is the price per security needed to be recorded for tax purposes in some countries. |
| Broker | An individual/firm licensed to trade on a particular market on behalf of investing clients. |
| Clearstream | Organisation fulfilling clearing, settlement and depository functions for the Eurobond market. |
| Certificate | The document issued by a company to a member of that company specifying the shares of stock held by them. |

| | |
|---|---|
| Certificate Number | A number identifying one specific document of any security issue, including transferable or negotiable receipts representing underlying securities. |
| Clearing | Following a trade, the transfer of the traded security from original owner to new owner, either physically or by book-entry. |
| Components of Income/Redemption | 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. |
| Confirmation of Delivery Against Payment | 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. |
| Confirmation of Delivery Free | A confirmation with all details of the delivery of specified securities, physically or by book-entry, to a specified party free of payment. |
| Confirmation of Purchase or Sale | 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. |
| Confirmation of Receipt Against Payment | 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. |
| Confirmation of Receipt Free | A confirmation with all details of the receipt of specified securities, physically or by book-entry, from a specified party free of payment. |
| Coupon | 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. |
| Coupon Clipping Date | The date established by the custodian of the securities, on which the coupons are to be clipped. |
| Coupon Due Date | The due date of the next coupon attached to the security. |
| Coupon Number | The number of the next coupon due. |
| Custodian | A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its Agent Banks around the world. |
| Deal Amount | The deal price multiplied by the quantity of securities purchased/sold. |
| Deal Price | The currency code and the price or percentage rate at which the deal was made. Also see 'Deal Amount'. |
| Dealer | A firm trading for its own account. |
| Deliver Securities Against Payment | An instruction to deliver specified securities, physically or by book-entry, to a specified party and to receive a specified amount of money. |
| Deliver Securities Free | An instruction to deliver specified securities, physically or by book-entry, to a specified party without receiving payment. |
| Delivery Date | The date on which securities are to be/have been delivered/received. |
| Denomination | The face value expressed in terms of either nominal amount or number of shares/units represented by the security document. |

| | |
|--|--|
| Distribution Ratio | The number of rights required to subscribe to a specified number of securities. |
| Dividend | Payment from a company's profits to its shareholders. |
| Dividend/Interest Rate | 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. |
| Drawdown | 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. |
| Error Rate on Clearing and Settlement | The percentage of international trades where, due to error and delays, delivery and settlement do not occur on the date specified in the trade. |
| Eurobonds | Bonds, denominated in major currencies (primarily USD), for which the market is entirely international, that is, trading is not confined to domestic markets. |
| Euroclear | Organisation fulfilling clearing, settlement and depository functions for the Eurobond market. |
| Euroequities | Equities whose initial offering is made simultaneously in more than one country. |
| Execution Date | The date on which the Sender wishes to exercise the option. |
| Exercise Date and Striking Price | 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. |
| Expiry Date | The date on which an offer/order ceases to be valid. |
| Final Value | The value of the holdings specified. |
| Global Custodian | A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its agent banks around the world. |
| ICCH International Commodities Clearing House | Organisation owned by major UK banks supplying trade matching and clearing services to several futures and options exchanges around the world. |
| International Equities | 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. |
| International Securities Identification Number (ISIN) | A standard number for the identification of securities as specified in ISO 6166. |
| ISCC International Securities Clearing Corporation | 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. |
| LIFFE | London International Financial Futures Exchange. |
| Limit | A restriction set on an order to buy or sell, specifying a minimum selling or maximum buying price. |
| Market Value | The price at which quoted shares can be bought and sold on the stock exchange. |

| | |
|---|--|
| NASD National Association of Securities Dealers | Organisation representing US brokers and dealers. |
| NASDAQ National Association of Securities Dealers and Quotes | US organisation owned by NASD (National Association of Securities Dealers), which operates a nationwide over-the-counter trading system for equities. |
| Net Proceeds | Net proceeds is the total amount of money charged or paid to an account for a securities transaction. |
| Notice of Bond Holders or Shareholders Meeting | 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. |
| Notice of Event | A notice sent to give particulars of an event effecting a security. |
| Notice of Offer or Privilege | 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. |
| Notice of Rights | A notice sent by a custodian to its customer to provide details of rights to a current or future debt or equity subscription. |
| NSCC National Securities Clearing Corporation | 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. |
| Option | An agreement giving the rights to buy and sell a share at a pre-arranged price at a future date. |
| Order to Buy | An instruction sent by a client, or his authorised representative, to buy a given quantity of an identified security under specified conditions. |
| Order to Sell | An instruction sent by a client, or his authorised representative, to sell a given quantity of an identified security under specified conditions. |
| Over the Counter Trading | Trading of securities outside a recognised exchange. |
| Paying Agent's Claim | A claim by a paying agent for reimbursement of income, or redemption proceeds, or a combination of both. |
| Price Limit | A price given by the Ordering Party, lower or higher than which securities are not to be sold or bought respectively. |
| Price per Unit | The price of one unit of the security. |
| Primary Market | The markets for new issues of securities - stock options and bond flotations. |
| Proxy | An authorisation to vote. |
| Proxy Deadline | The last date on which a proxy or authorisation and instructions to vote, relative to a bond or shareholder meeting will be accepted. |
| Proxy or Authorisation and Instructions to Vote | 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. |
| Quantity of Securities | The classification of securities and their quantity. |

| | |
|---|---|
| Quantity of Securities Booked | The classification and quantity of securities posted to a safekeeping account. |
| Quantity of Securities Derived | The classification and quantity of securities derived from the quantity of securities held and the distribution ratio. |
| Receive Securities Against Payment | An instruction to receive specified securities, physically or by book-entry, from a specified party, and to pay a specified amount of money. |
| Receive Securities Free | An instruction to receive specified securities, physically or by book-entry, from a specified party without paying an amount of money. |
| Redemption Amount | The redemption price multiplied by the quantity of securities expressed in terms of the currency code and the amount. |
| Redemption Price | The price or percentage price of the redemption expressed in terms of the currency code and the price. |
| Registered Name and Place of the Company | The official name and address of the company referred to in the message. |
| Safekeeping Account | The account for which securities are to be withdrawn or to which securities are to be deposited. |
| Secondary Markets | The markets for trading securities. |
| Series Designation | The differentiation of portions to the same issue. |
| Settlement | The procedure by which securities are exchanged free of counter value or against payment. |
| Settlement Date | The date on which securities or funds are to be exchanged. |
| Special Concessions | 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. |
| Statement of Holdings | 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. |
| Statement of Numbers | A statement which gives certificate numbers of securities. |
| Statement of Open Orders | 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. |
| Statement of Pending Transactions | 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. |
| Statement of Transactions | 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. |
| Striking Price | The price at which an option can be exercised at or before expiry. |

| | |
|---------------------------------------|--|
| Subscription Price | The currency code and the money amount to be paid to acquire the smallest full unit in the new issue. |
| Trade Confirmation | A message confirming the details of a trade, which the counterparties in the trade send to each other, after the trade, for matching purposes. |
| Trade Date and Place | The day, and optionally, the place, for example, stock exchange or other market, where the deal was agreed/executed. |
| Trade Matching (centralised) | 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. |
| Trade Matching (decentralised) | 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. |
| Underwriter | An institution which undertakes to the Mandate Holder that funds or other financial arrangements will be provided. |
| Underwriting | A commitment to provide funds or other financial arrangements. |
| Warrant | 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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