



Standards

Category 5 - Securities Markets

For Standards MT November 2019

Message Reference Guide: Volume 2 (MT 519 - MT 543)

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 530 on page 17

MT 535 on page 44

MT 536 on page 124

MT 537 on page 184

MT 540 on page 369

MT 541 on page 475

MT 542 on page 582

MT 543 on page 689

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 (SWHQBEBBCOS).

Euro - Impact on Category Message Standards

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

Securities Data Source Schemes

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

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

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

Process

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

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

The following principles have been agreed and will be applied:

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

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

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

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

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

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

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

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

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

Example fields: Party

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

Data Source Scheme list

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

Consult **www.swift.com** 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 519 Modification of Client Details

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 524 Intra-Position Instruction

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 526 General Securities Lending/Borrowing Message

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 527 Triparty Collateral Instruction

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 530 Transaction Processing Command

MT 530 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner will generally be a financial institution that has an account with a local Central Securities Depository (CSD) or with an International Central Securities Depository (ICSD).

It is used to request the modification of a processing indicator or other non-matching information. In markets where this applies (for example, securities market infrastructures with no pre-settlement matching process), it is used by a party to approve, cancel or reject a transaction instructed by the counterparty.

MT 530 Format Specifications

MT 530 Transaction Processing Command

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
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	5

M	97a	SAFE	Account	Safekeeping Account	A or B	6
M	16S			End of Block	GENL	7
End of Sequence A General Information						
-----> Mandatory Repetitive Sequence B Request Details						
M	16R			Start of Block	REQD	8
----->						
M	20C 20a	4!c	Reference	(see qualifier description)	C or U:4!c//16x	9

----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	10

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Optional Repetitive Subsequence B1 Linkages						
M	16R			Start of Block	LINK	11
O	22F	LINK	Indicator	Linkage Type Indicator	:4!c/[8c]/4!c	12
O	13a	LINK	Number Identification	Linked Message	A or B	13
M	20a 20C	4!c	Reference	(see qualifier description)	C or U:4!c/16x	14
M	16S			End of Block	LINK	15
----- End of Subsequence B1 Linkages						
M	16S			End of Block	REQD	16
----- End of Sequence B Request Details						
-----> Optional Repetitive Sequence C Additional Information						
M	16R			Start of Block	ADDINFO	17
O	20C	ACOW	Reference	Account Owner Transaction Identification	:4!c/16x	18
O	12A	CLAS	Type of Financial Instrument	Classification Type	:4!c/[8c]/30x	19
O	97a	SAFE	Account	Safekeeping Account	A or B	20
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	21
O	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c/4!c/15d	22
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A or C	23

Q	17B	BYIY	Flag	Buy In	:4!c/1!a	24
----->						
O	95a	4!c	Party	(see qualifier description)	P, Q, or R	25 24

Optional Subsequence C1 Status						
M	16R			Start of Block	STAT	26 25
M	25D	IPRC	Status Code	Instruction Processing Status	:4!c/[8c]/4!c	27 26

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Optional Repetitive Subsequence C1a Reason						
M	16R			Start of Block	REAS	28 27
M	24B	4!c	Reason Code	(see qualifier description)	:4!c/[8c]/4!c	29 28
O	70D	REAS	Narrative	Reason Narrative	:4!c/6*35x	30 29
M	16S			End of Block	REAS	31 30
----- End of Subsequence C1a Reason						
M	16S			End of Block	STAT	32 31
End of Subsequence C1 Status						
M	16S			End of Block	ADDINFO	33 32
----- End of Sequence C Additional Information						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 530 Network Validated Rules

- C1** In each occurrence of sequence B, all qualifiers of field 20C are optional, but at least one qualifier (any one) must be present (Error code(s): D92).
- C2** In each occurrence of sequence B, all qualifiers of field 22F are optional, but at least one qualifier (any one) must be present (Error code(s): D93).
- C3** Within each occurrence of subsequence C1a, 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 C1 (Error code(s): E37).

In each occurrence of sequence C Additional Information	
In each occurrence of subsequence C1a Reason (if present) if field :24B:: is ...	Then in subsequence C1 Status, field :25D:: must be ... ⁽¹⁾
:24B::CAND	:25D::IPRC//CAND
:24B::PACK	:25D::IPRC//PACK
:24B::REJT	:25D::IPRC//REJT

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

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

MT 530 Usage Rules

This message cannot be used to request the modification of trade or event details.

The use of sequence C Additional Information and its fields must be pre-agreed between account servicer and account owner. The fields in that sequence cannot be used to amend a trade or event detail unless authorised by country market practice.

MT 530 Field Specifications

1. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

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

CODES

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

GENL General Information

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

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
------	----------------------------	---

NETWORK VALIDATED RULES

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

3. Field 23G: Function of the Message

FORMAT

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

Mandatory in mandatory sequence A

DEFINITION

This field identifies the function of the message.

CODES

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

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.

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

PRESENCE

Optional in mandatory sequence A

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.

6. Field 97a: Account: Safekeeping Account

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

USAGE RULES

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

7. 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

8. 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):

REQD Request Details

9. 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 mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREV	N	C1	C	Previous Message Reference
2	O	POOL	N	C1	C	Pool Reference
3	O	RELA	N	C1	C	Related Message Reference
4	O	TRRF	N	C1	C or U	Deal Reference
5	O	COMM	N	C1	C	Common Reference
6	O	MITI	N	C1	C	Market Infrastructure Transaction Identification

DEFINITION

This qualified generic field specifies:

COMM	Common Reference	Unique reference agreed upon by the two trade counterparties to identify the trade.
MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
RELA	Related Message Reference	Message reference of the linked message which was previously received.
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 22F: Indicator**FORMAT**

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

PRESENCE

Mandatory in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	BORR	N	C2	F	Automatic Borrowing Indicator
2	O	CONP	N	C2	F	Retain Indicator
3	O	LINK	N	C2	F	Linking Indicator
4	O	MTCH	N	C2	F	Matching Deny Indicator
5	O	PRIR	N	C2	F	Priority Indicator
6	O	PROC	R	C2	F	Processing Indicator
7	O	PRTL	N	C2	F	Partial Settlement Indicator
8	O	RTGS	N	C2	F	Securities Real-Time Gross Settlement Indicator
9	O	SETT	N	C2	F	Settlement Process Indicator
10	O	SPLT	N	C2	F	Unilateral Split Processing Indicator

DEFINITION

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies whether automatic borrowing needs to take place to achieve settlement.
CONP	Retain Indicator	Specifies whether a failed instruction due to expire should be retained.
LINK	Linking Indicator	Specifies what linkage action needs to be performed.
MTCH	Matching Deny Indicator	Specifies what matching deny process to be performed.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies another processing change.
PRTL	Partial Settlement Indicator	Specifies whether partial settlement is allowed.
RTGS	Securities Real-Time Gross Settlement Indicator	Specifies whether settlement is to be executed through an RTGS system.
SETT	Settlement Process Indicator	Specifies whether instruction is to be presented for settlement.

SPLT	Unilateral Split Processing Indicator	Specifies that the transaction is requested to be unilaterally split.
------	---------------------------------------	---

CODES

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

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
RTRN	Return	Return of stocks should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient securities.

CODES

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

YCON	Confirmed	The failing instruction due to expire is confirmed for settlement. Do not cancel automatically.
------	-----------	---

CODES

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

LINK	Link	Request is to link the reference in B to the reference(s) in B1.
UNLK	Unlink	Request is to unlink the reference in B to the reference(s) in B1.
SOFT	Soft Link	Request is to soft link the reference in B to the reference(s) in B1.

CODES

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

MTRE	Resume Matching	Matching process is to be resumed for the referenced transaction.
UNMT	Unmatch	The referenced transaction is requested to be unmatched.

CODES

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

NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
------	-------------------------------	------------------------------------

PART	Partial Settlement	Partial settlement is allowed.
------	--------------------	--------------------------------

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

NPRE	Not Presented	The instruction is NOT to be presented for settlement.
YPRE	Presented	The instruction is to be presented for settlement.

CODES

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

TRAD	Request to unilaterally split the transaction	The referenced transaction is requested to be unmatched.
------	---	--

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).

CODES

If Qualifier is PROC, Data Source Scheme must be present and indicator must contain a proprietary processing indicator to perform an action different than the standardised action available in this message.

USAGE RULES

Usage of the processing change indicators defined in this field must be pre-agreed between the sender and receiver. All processing change indicators do not apply to all account servicers.

11. 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):

LINK Linkages

12. Field 22F: Indicator: Linkage Type 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	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.
WITH	With	Indicates that the message is to be processed with the linked message.

13. 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 B1

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 or 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

14. 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 B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

15. 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):

LINK Linkages

16. 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):

REQD Request Details

17. 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

18. Field 20C: Reference: Account Owner Transaction Identification

FORMAT

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

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N		C	Account Owner Transaction Identification

DEFINITION

This qualified generic field specifies:

ACOW	Account Owner Transaction Identification	Identification of the transaction as known by the account owner. Will be used in a unilateral split to provide the executing party with the account owner identification of each split transaction.
------	--	---

NETWORK VALIDATED RULES

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

19. Field 12A: Type of Financial Instrument: Classification Type

FORMAT

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

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A	Classification Type

DEFINITION

This qualified generic field specifies:

CLAS Classification Type Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).

20. 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 C

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

USAGE RULES

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

21. 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 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, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

22. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

FORMAT

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

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N		B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

SETT	Quantity of Financial Instrument to be Settled	Quantity of financial instrument to be settled.
------	--	---

CODES

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

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

NETWORK VALIDATED RULES

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

USAGE RULES

When pre-agreed between account servicer and account owner, will be used to instruct the quantity of securities that should be partially processed, for example, partially authorised.

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

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EFFD	N		A or C	Effective Date/Time
2	O	EXPI	N		A or C	Expiry Date/Time
3	O	COFF	N		A or C	Cut-Off Date/Time

DEFINITION

This qualified generic field specifies:

COFF	Cut-Off Date/Time	Date/time of the release.
EFFD	Effective Date/Time	Date/time when the instruction will take effect.
EXPI	Expiry Date/Time	Date/time when the instruction will cease to be in effect.

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 17B: Flag: Buy InFORMAT

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

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>BYIY</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Buy In</u>

DEFINITION

This qualified generic field specifies:

<u>BYIY</u>	<u>Buy In</u>	<u>The transaction relates to a buy-in by the market following a delivery transaction failure.</u>
-------------	---------------	--

CODES

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

<u>N</u>	<u>No</u>	<u>No.</u>
----------	-----------	------------

[Y](#) [Yes](#) [Yes.](#)

25. 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
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.

26. 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):

STAT Status

27. Field 25D: Status Code: Instruction Processing Status

FORMAT

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

PRESENCE

Mandatory in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	IPRC	N		D	Instruction Processing Status

DEFINITION

This qualified generic field specifies:

IPRC	Instruction Processing Status	Provides the status of a transaction (for example, at a non-matching CSD) as far as the message sender is concerned.
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CODES

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

CAND	Cancelled	Instruction is cancelled.
------	-----------	---------------------------

PACK	Accepted	Instruction is accepted.
REJT	Rejected	Instruction is rejected.

28. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence C1a

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

29. Field 24B: Reason Code

FORMAT

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

PRESENCE

Mandatory in optional subsequence C1a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	CAND	N	C3	B	Cancellation Reason
	or	PACK	N	C3	B	Accepted Reason
	or	REJT	N	C3	B	Rejection Reason

DEFINITION

This qualified generic field specifies:

CAND	Cancellation Reason	Specifies the reason why the instruction is cancelled.
------	---------------------	--

PACK	Accepted Reason	Specifies additional information about the accepted instruction.
REJT	Rejection Reason	Specifies the reason why the instruction is rejected.

CODES

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

NARR	Narrative Reason	See narrative field for reason.
------	------------------	---------------------------------

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):

CASY	Impossible Cash Settlement System	Disagreement on cash settlement system.
DDAT	Settlement Date Rejection	Disagreement on settlement date.
DDEA	Deal Price Rejection	Disagreement on deal price.
DEPT	Place of Settlement Rejection	Disagreement on Place of Settlement.
DMON	Settlement Amount Rejection	Disagreement on settlement amount.
DQUA	Quantity Rejection	Disagreement on settlement quantity.
DSEC	Security Rejection	Disagreement on financial instrument identification.
DTRD	Trade Date Rejection	Disagreement on trade date.
ICAG	Agent Rejection	Disagreement on receiving or delivering agent.
ICUS	Receiving or Delivering Custodian Rejection	Disagreement on receiving or delivering custodian.
IEXE	Buyer or Seller Rejection	Disagreement on buyer or seller.
NARR	Narrative Reason	See narrative field for reason.
NCRR	Settlement Amount Currency Rejection	Disagreement on settlement amount currency.
PLCE	Place of Trade Rejection	Disagreement on place of trade.
RTGS	Impossible to use the RTGS system instructed	Disagreement on RTGS system instructed (NRTG or YRTG).

SETR	Settlement Transaction Rejection	Disagreement on settlement transaction type (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR).
SETS	Settlement System/ Method Rejection	Disagreement on settlement system/method instructed.

30. Field 70D: Narrative: Reason Narrative

FORMAT

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

PRESENCE

Optional in optional subsequence C1a

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 reason information.

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.

31. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence C1a

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
------	--------

32. 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):

STAT	Status
------	--------

33. 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 535 Statement of Holdings

MT 535 Scope

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

This message is used to report, at a specified moment in time, the quantity and identification of financial instruments which the account servicer maintains for the account owner.

The statement is used to reconcile the books of the account owner and the account servicer for the specified safekeeping account or sub-safekeeping account.

This message may also be used to respond to a request for statement/status advice, that is, the MT 549 Request for Statement/Status Advice and to report that there are no holdings.

The custody statement is used for position reconciliation purposes. It may also report availability and/or the location of the financial instruments to facilitate trading and minimise settlement issues. The holdings may be valued or not.

The accounting statement provides valuations of a financial instrument portfolio with valuation details for each instrument; this information can either be audited or un-audited. It is typically not used for trading purposes.

MT 535 Format Specifications

MT 535 Statement of Holdings

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
O	13a	STAT	Number Identification	Statement Number	A or J	3
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	4
M	23G			Function of the Message	4!c/[4!c]	5
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, C, or E	6

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	7

-----> Optional Repetitive Subsequence A1 Linkages						
M	16R			Start of Block	LINK	8
O	13a	LINK	Number Identification	Linked Message	A or B	9
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	10
M	16S			End of Block	LINK	11
----- End of Subsequence A1 Linkages						
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	12

M	97a	SAFE	Account	Safekeeping Account	A or B	13
----->						
M	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	14

M	16S			End of Block	GENL	15
End of Sequence A General Information						
-----> Optional Repetitive Sequence B Sub-safekeeping Account						
M	16R			Start of Block	SUBSAFE	16
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	17

O	97a	SAFE	Account	Safekeeping Account	A or B	18
----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	19

O	17B	ACTI	Flag	Activity Flag	:4!c//1!a	20
-----> Optional Repetitive Subsequence B1 Financial Instrument						
M	16R			Start of Block	FIN	21
M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	22

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
Optional Subsequence B1a Financial Instrument Attributes						
M	16R			Start of Block	FIA	23
----->						
O	94a	4!c	Place	(see qualifier description)	B or D	24

----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	25

----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	26

O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	27
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	28

----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	29

----->						
O	13a	4!c	Number Identification	(see qualifier description)	A, B, or K	30

----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	31

----->						
O	90a	4!c	Price	(see qualifier description)	A or B	32

----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	33

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	34

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	35
M	16S			End of Block	FIA	36
End of Subsequence B1a Financial Instrument Attributes						
O	22H	CAOP	Indicator	Corporate Action Option Code Indicator	:4!c//4!c	37
O	90a	4!c	Price	(see qualifier description)	A, B, or E	38
O	94B	PRIC	Place	Source of Price	:4!c/[8c]/4!c/[30x]	39
O	98a	PRIC	Date/Time	Price Quotation Date/Time	A or C	40
----->						
M	93B	4!c	Balance	(see qualifier description)	:4!c/[8c]/4!c/[N]15d	41

-----> Optional Repetitive Subsequence B1b Sub-balance						
M	16R			Start of Block	SUBBAL	42
----->						
M	93a	4!c	Balance	(see qualifier description)	B or C	43

O	22a	COLA	Indicator	Exposure Type Indicator	F or H	44
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, or L	45

O	90a	4!c	Price	(see qualifier description)	A, B, or E	46
O	98a	PRIC	Date/Time	Price Quotation Date/Time	A or C	47
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	48
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	49

O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	50
O	70C	SUBB	Narrative	Sub-balance Details Narrative	:4!c//4*35x	51

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Optional Repetitive Subsequence B1b1 Quantity Breakdown						
M	16R			Start of Block	BREAK	52
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	53
O	93B	LOTS	Balance	Lot Balance	:4!c/[8c]/4!c/[N]15d	54
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	55
O	90a	LOTS	Price	Book/Lot Price	A or B	56
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	57
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	58

M	16S			End of Block	BREAK	59
----- End of Subsequence B1b1 Quantity Breakdown						
M	16S			End of Block	SUBBAL	60
----- End of Subsequence B1b Sub-balance						
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	61
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	62

O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	63
O	70E	HOLD	Narrative	Holdings Narrative	:4!c//10*35x	64
-----> Optional Repetitive Subsequence B1c Quantity Breakdown						
M	16R			Start of Block	BREAK	65
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	66
O	93B	LOTS	Balance	Lot Balance	:4!c/[8c]/4!c/[N]15d	67
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	68
O	90a	LOTS	Price	Book/Lot Price	A or B	69
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	70

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	71

M	16S			End of Block	BREAK	72
----- End of Subsequence B1c Quantity Breakdown						
M	16S			End of Block	FIN	73
----- End of Subsequence B1 Financial Instrument						
M	16S			End of Block	SUBSAFE	74
----- End of Sequence B Sub-safekeeping Account						
-----> Optional Repetitive Sequence C Additional Information						
M	16R			Start of Block	ADDINFO	75
----->						
O	95a	4!c	Party	(see qualifier description)	P, Q, or R	76

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	77

O	70H	ADTX	Narrative	Additional Text	:4!c//2500z	78
M	16S			End of Block	ADDINFO	79 78
----- End of Sequence C Additional Information						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 535 Network Validated Rules

- C1** If the Activity Flag (field :17B:ACTI) in sequence A General Information is N, then sequence B must not be present. Otherwise, sequence B is mandatory (Error code(s): E66).

Sequence A if field :17B:ACTI is ...	Sequence B is ...
N	Not allowed
Y	Mandatory

- C2** If the statement refers to an accounting statement, that is, if field :22F::STTY//ACCT is present, then at least one occurrence of subsequence B1 is required (Error code(s): E67).

This check only applies when sequence B is present.

Sequence A if field :22F::STTY//ACCT is ...	Sequence B1 is ...
Present, and DSS is NOT present in field :22F::STTY//ACCT	Mandatory in at least one occurrence of sequence B . ⁽¹⁾
Not Present, or DSS present in field :22F::STTY//ACCT	Optional

(1) *B1 is NOT mandatory in every occurrence of sequence B.*

- C3** In each occurrence of subsequence B1, if NO subsequence B1b is present, then both fields Price (field :90a:) and Holding Value (field :19A::HOLD) must be specified in subsequence B1.

In each occurrence of subsequence B1, if one or more occurrences of subsequence B1b are present, then both fields Price (field :90a:) and Holding Value (field :19A::HOLD) must be specified in each occurrence of subsequence B1b.

This check only applies when the statement refers to an accounting statement (see rule C2), that is, if field :22F::STTY//ACCT is present (Error code(s): E82).

In every occurrence of subsequence B1 if subsequence B1b is...	Then, in the same occurrence of subsequence B1 field :90a: is...	And in the same occurrence of subsequence B1 field :19A::HOLD is...	And in every occurrence of subsequence B1b field :90a: is...	And in every occurrence of subsequence B1b field :19A::HOLD is...
Not present	Mandatory	Mandatory	Not applicable	Not applicable
Present once or more	Optional	Optional	Mandatory	Mandatory

- 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** If in sequence A field :17B::CONS=Y, then in every occurrence of sequence B field :97a::SAFE and field :17B::ACTI are mandatory (Error code(s): E56).

This check only applies when sequence B Sub-safekeeping Account is present per rule C1, that is, in sequence A, field :17B::ACTI=Y.

Sequence A if field :17B::ACTI is ...	Then sequence B is ...	And sequence A if field :17B::CONS is ...	Then in every occurrence of sequence B field :97a::SAFE and field :17B::ACTI are ...
Y	Mandatory that is minimum one occurrence	Y	Mandatory
		N	Not allowed
N	Not allowed	Not applicable	Not applicable

- C6** If the Activity Flag (field :17B::ACTI) in sequence B Sub-safekeeping Account indicates no information to be reported, that is, N, then subsequence B1 Financial Instrument must not be present. subsequence B1 Financial Instrument is otherwise mandatory (Error code(s): E69).

This check only applies when sequence B Sub-safekeeping Account is present per rule C1, that is, in sequence A, field :17B::ACTI=Y.

Sequence A if field :17B::ACTI is ...	Then sequence B is ...	In every occurrence of sequence B if field :17B::ACTI is ...	In the same occurrence of sequence B then subsequence B1 is ...
Y	Mandatory that is minimum one occurrence	Y	Mandatory that is minimum one occurrence
		N	Not allowed
		Not present	Mandatory that is minimum one occurrence
N	Not allowed	Not applicable	Not applicable

- C7** If field :94a:: is present in sequence B, then field :93B::AGGR and fields :94a::SAFE are not allowed in any occurrence of subsequence B1b (Error code(s): D03).

Sequence B if field :94a:: is ...	Then in any occurrence(s) of subsequence B1b, field :93B::AGGR and field :94a::SAFE are ...
Present	Not allowed
Not present	Optional

- C8** If field :93B::AGGR is present in subsequence B1b, then :field 94a::SAFE must be present in the same subsequence B1b sequence (Error code(s): D04).

Subsequence B1b if field :93B::AGGR is ...	Then in same subsequence B1b, field :94a::SAFE is ...
Present	Mandatory
Not present	Optional

- C9** In each occurrence of subsequence B1b, if field :93B::AVAI or/and :93B::NAVL is/are present, then field :93B::AGGR must be present in the same occurrence of subsequence B1b (Error code(s): D05).
- C10** In each occurrence of subsequence B1, field :93B::AGGR cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Subsequence B1 if field :93B::AGGR is ...	Then one occurrence of :93B::AGGR must be ...	And the other occurrence of :93B::AGGR must be ...
Repeated	:93B::AGGR//FAMT and DSS must not be present	:93B::AGGR//AMOR and DSS must not be present
Not repeated	Not applicable	Not applicable

- C11** In sequence A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

In each occurrence of sequence B, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C12** In each occurrence of 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 B1b, field :94a::PLED must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::PLED) (Error code(s): E99).

In each occurrence of subsequence B1b, 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).

MT 535 Usage Rules

- This statement is used by the account servicer to report on holdings it services for the account owner.
- The frequency of the statement must be bilaterally agreed between the account servicer and the account owner.
- The statement can be sent reflecting all outstanding holding information or may contain only changes since the previously sent statement.
- Since a SWIFT message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

MT 535 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)
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PRESENCE

Mandatory in mandatory sequence A

DEFINITION

This field provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

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 13a: Number Identification: Statement Number

FORMAT

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option J	:4!c//5!c	(Qualifier)(Extended Number Id)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STAT	N		A or J	Statement Number

DEFINITION

This qualified generic field specifies:

STAT Statement Number Sequential number assigned to the statement.

USAGE RULES

Format Option J is only to be used in a DELTA statement (22F::CODE//DELT).

If the statement has multiple pages, the Statement Number must remain the same through all the pages. It is a unique reference to the Statement.

Two statements of the same type sent one after the other to the same Receiver in relation to the same Safekeeping Account must have different Statement Numbers. For example, a daily statement sent on day 1 would have statement number 13A::STAT//001, on day 2, :13A::STAT//002
...

4. 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 assigned by the Sender to unambiguously identify the
Reference message.

NETWORK VALIDATED RULES

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

5. Field 23G: Function of the Message

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

This field identifies the function of the message.

CODES

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

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

CODES

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

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

USAGE RULES

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

6. Field 98a: 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

Mandatory 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
2	M	STAT	N		A or C	Statement Date/Time

DEFINITION

This qualified generic field specifies:

PREP	Preparation Date/Time	Date/time at which the message was prepared.
STAT	Statement Date/Time	Date/time at which the statement is based (reflecting the situation at that date/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).

7. 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	SFRE	N		F	Statement Frequency Indicator
2	M	CODE	N		F	Complete/Updates Indicator
3	M	STTY	N		F	Statement Type
4	M	STBA	N		F	Statement Basis

DEFINITION

This qualified generic field specifies:

CODE	Complete/Updates Indicator	Specifies whether the statement is complete or contains changes only.
SFRE	Statement Frequency Indicator	Specifies the frequency of the statement.
STBA	Statement Basis	Specifies the type of balances on which the statement is prepared.
STTY	Statement Type	Specifies the usage purpose of the statement of holding.

CODES

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

ADHO	Ad-Hoc	Statement is sent following a request by the Receiver.
DAIL	Daily	Statement is sent daily (once per day, end-of-day).
INDA	Intra-Day	Statement is sent intra-day (multiple reports during the day).
MNTH	Monthly	Statement is sent monthly (once per month).
QUTR	Quarterly	Statement is sent quarterly (four times per year).
WEEK	Weekly	Statement is sent weekly (once per week).
YEAR	Yearly	Statement is sent yearly (once per year).

CODES

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

COMP	Complete	Statement gives complete information (including information (positions, instruction statuses) which is unchanged).
DELT	Delta	Statement contains changes which have not yet been reported (delta report, that is, changes only).

CODES

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

ACCT	Accounting	Statement is an accounting statement.
CUST	Custody	Statement is a custody statement.

CODES

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

CONT	Contractual	Statement is based on contractual settlement date positions, irrespective of failed instructions.
SETT	Settled	Statement is based on actual settlement date positions.
TRAD	Traded	Statement is based on trade date positions.

8. 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

9. Field 13a: Number Identification: Linked Message

FORMAT

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

PRESENCE

Optional in optional subsequence A1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.
------	----------------	---

NETWORK VALIDATED RULES

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

USAGE RULES

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

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

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

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

PRESENCE

Mandatory in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N	C4	C	Previous Message Reference
	or	RELA	N		C	Related 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).

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 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 mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C11	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.

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

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

USAGE RULES

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

14. Field 17B: Flag

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACTI	N		B	Activity Flag
2	O	AUDT	N		B	Audited Statement
3	M	CONS	N		B	Sub-safekeeping Statement
4	O	LOTS	N		B	Tax Lots
5	<u>O</u>	<u>SLRS</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Security Interest, Lien or Right of Set-Off</u>

DEFINITION

This qualified generic field specifies:

ACTI	Activity Flag	Indicates whether holdings are reported in this statement.
AUDT	Audited Statement	Indicates whether the statement is audited.
CONS	Sub-safekeeping Statement	Indicates whether the statement reports holdings at subsafekeeping account level.
LOTS	Tax Lots	Indicates whether the statement includes tax lots reporting.
<u>SLRS</u>	<u>Security Interest, Lien or Right of Set-Off</u>	<u>Indicates whether the holdings on the account are subject to security interest, lien or right of set-off.</u>

CODES

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

N	No	No.
Y	Yes	Yes.

15. 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
------	---------------------

16. 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):

SUBSAFE	Sub-safekeeping Account
---------	-------------------------

17. 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	C11	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.

18. 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 C5) 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.
MARG	Margin	Account is used when financing is by the broker/dealer.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

USAGE RULES

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

This field reports on a sub-safekeeping account and is used for a consolidated statement when bilaterally agreed between sender and receiver.

19. Field 94a: Place: Place of Safekeeping

FORMAT

Option B	:4!c/[8c]/4!c/[30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C12	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.
------	----------------------	--

CODES

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

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

CODES

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

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

NETWORK VALIDATED RULES

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

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

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

20. Field 17B: Flag: Activity Flag**FORMAT**

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

PRESENCE

Conditional (see rule C5) in optional sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACTI	N	C5	B	Activity Flag

DEFINITION

This qualified generic field specifies:

ACTI Activity Flag Indicates whether holdings are reported in this statement.

CODES

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

N	No	No.
Y	Yes	Yes.

21. 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):

FIN Financial Instrument

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

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

Mandatory in optional subsequence B1

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.

23. Field 16R: Start of Block

FORMAT

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

PRESENCE

Mandatory in optional subsequence B1a

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
-----	---------------------------------

24. Field 94a: Place

FORMAT

Option B	:4!c/[8c]/4!c[/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
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Option D :4!c/[2!a]/35x (Qualifier)(Country Code)(Place)

PRESENCE

Optional in optional subsequence B1a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing
2	O	VAHA	N		D	Source of Haircut

DEFINITION

This qualified generic field specifies:

PLIS	Place of Listing	Place where the referenced financial instrument is listed.
VAHA	Source of Haircut	Place where the valuation haircut was calculated.

CODES

In option B, if Qualifier is PLIS 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 listing is a stock exchange.
OTCO	Over The Counter	Place of listing is over the counter.

NETWORK VALIDATED RULES

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

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

USAGE RULES

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

25. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

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
3	O	PFRE	N		F	Payment Frequency
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency

DEFINITION

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities	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	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.
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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.

26. 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 B1a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

CODES

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

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

USAGE RULES

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

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

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

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

PRESENCE

Optional in optional subsequence B1a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

28. Field 98A: Date/Time

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

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	PUTT	N		A	Put Date
8	O	DDTE	N		A	Dated Date
9	O	FCOU	N		A	First Coupon Date

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

29. Field 92A: Rate

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

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	VAHA	N		A	Valuation Haircut
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).
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).
VAHA	Valuation Haircut	Haircut percentage applied to the market value of underlying assets used as collateral as a risk control measure. The institution valuating the collateral calculates the value of underlying assets based on its market value less a certain percentage (the haircut).
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).

30. Field 13a: Number Identification

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

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

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

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

PRESENCE

Optional in optional subsequence B1a

QUALIFIER

(Error code(s): T89)

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	O	PUTT	N		B	Putable Flag

DEFINITION

This qualified generic field specifies:

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

CODES

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

N	No	No.
Y	Yes	Yes.

32. 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 B1a

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

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

33. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

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] (Identification of Security)
[4*35x] (Description of Security)

PRESENCE

Optional in optional subsequence B1a

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.

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

FORMAT

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

PRESENCE

Optional in optional subsequence B1a

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 Receiver, narrative field 70a must not contain information that can be provided in a structured field.

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

Option S	16c
----------	-----

PRESENCE

Mandatory in optional subsequence B1a

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
-----	---------------------------------

37. Field 22H: Indicator: Corporate Action Option Code Indicator**FORMAT**

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

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CAOP	N		H	Corporate Action Option Code Indicator

DEFINITION

This qualified generic field specifies:

CAOP	Corporate Action Option Code Indicator	Specifies the corporate action options available to the account owner.
------	--	--

CODES

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

CASH	Cash	Distribution of cash to holders.
DRIP	Drip	Reinvestment proceeds into securities.

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.

38. 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)
Option E	:4!c//4!c	(Qualifier)(Price Code)

PRESENCE

Conditional (see rule C3) in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A, B, or E	Market Price

DEFINITION

This qualified generic field specifies:

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.

CODES

In option E, if Qualifier is MRKT, Price Code must contain the following code (Error code(s): K90):

UKWN	Unknown	Though the statement is audited, price value is unknown to the message sender.
------	---------	--

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.

The Unknown value is only to be used for audited statements for which the price is mandatory.

Sign must be present when Price is negative.

39. 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 B1

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, etc.).
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).

40. 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 B1

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 at which the price was evaluated.
Date/Time

NETWORK VALIDATED RULES

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

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

41. Field 93B: Balance

FORMAT

Option B :4!c/[8c]/4!c/[N]15d (Qualifier)(Data Source Scheme)(Quantity Type Code)(Sign)(Balance)

PRESENCE

Mandatory in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	AGGR	R	C10	B	Aggregate Balance
2	O	AVAI	N		B	Available Balance
3	O	NAVL	N		B	Not Available Balance

DEFINITION

This qualified generic field specifies:

AGGR	Aggregate Balance	Total quantity of financial instruments for the referenced holding.
AVAI	Available Balance	Total quantity of financial instruments of the aggregate balance that is available.
NAVL	Not Available Balance	Total quantity of financial instruments of the aggregate balance that is NOT available.

CODES

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

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

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

USAGE RULES

Sign must be present only when Balance is negative.

If the Available Balance and Not Available Balance are both provided, the total of the Available Balance and the Not Available Balance must equal the Aggregate Balance provided in the same sequence.

42. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence B1b

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):

SUBBAL Sub-balance

43. Field 93a: Balance**FORMAT**

Option B :4!c/[8c]/4!c/[N]15d (Qualifier)(Data Source Scheme)(Quantity Type Code)(Sign)(Balance)

Option C :4!c//4!c/4!c/[N]15d (Qualifier)(Quantity Type Code)(Balance Type Code)(Sign)(Balance)

PRESENCE

Mandatory in optional subsequence B1b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	AGGR	N	C7	B	Aggregate
	or	AWAS	N		B	Available With No Additional Status
	or	BLCA	N		B or C	Blocked Corporate Action
	or	BLOK	N		B or C	Blocked
	or	BLOT	N		B or C	Blocked Trading
	or	BLOV	N		B or C	Blocked Authenticity
	or	BODE	N		B or C	Pending Borrowed Delivery
	or	BORE	N		B or C	Pending Borrowed Receipt
	or	BORR	N		B or C	Borrowed
	or	CLEN	N		B or C	Tax Exempt
	or	COLA	N		B	Eligible for Collateral Purposes
	or	COLI	N		B or C	Collateral In
	or	COLO	N		B or C	Collateral Out
	or	DIRT	N		B or C	Non Tax Exempt
	or	DRAW	N		B or C	Drawn
	or	ISSU	N		B or C	Issued
	or	LOAN	N		B or C	On Loan
	or	LODE	N		B or C	Pending On Loan Delivery
	or	LORE	N		B or C	Pending On Loan Receipt
	or	MARG	N		B or C	Derivatives Margin Sub-balance

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	NOMI	N		B or C	Registered
	or	OTHR	N		B or C	Unclassified
	or	PECA	N		B or C	Pending Corporate Action Receipt
	or	PEDA	N		B or C	Pending Corporate Action Delivery
	or	PEND	N		B or C	Pending Delivery
	or	PENR	N		B or C	Pending Receipt
	or	PLED	N		B or C	Pledged
	or	QUAS	N		B or C	Quasi-Issued
	or	REGO	N		B or C	Out for Registration
	or	RSTR	N		B or C	Restricted
	or	SPOS	N		B or C	Street Position
	or	TRAN	N		B or C	In Transshipment
	or	UNRG	N		B or C	Unregistered
2	O	AVAI	N	C9	B	Available Balance
3	O	NAVL	N	C9	B	Not Available Balance

DEFINITION

This qualified generic field specifies:

AGGR	Aggregate	Aggregate balance per place of safekeeping (for multiple place of safekeeping reporting ONLY).
AVAI	Available Balance	Total quantity of financial instruments of the aggregate balance that is available.
AWAS	Available With No Additional Status	Balance of financial instruments that are freely available with no specific additional status.
BLCA	Blocked Corporate Action	Balance of financial instrument blocked following a corporate action, including proxy activities.
BLOK	Blocked	Balance of financial instruments that are blocked.
BLOT	Blocked Trading	Balance of financial instruments that are blocked for trading.
BLOV	Blocked Authenticity	Balance of financial instruments that are blocked for verification of authenticity.
BODE	Pending Borrowed Delivery	Balance of financial instruments that are pending delivery in relation to a borrow transaction.
BORE	Pending Borrowed Receipt	Balance of financial instruments that are pending receipt in relation to a borrow transaction.
BORR	Borrowed	Balance of financial instruments that have been borrowed from another party.

CLEN	Tax Exempt	Balance of tax-exempt financial instruments.
COLA	Eligible for Collateral Purposes	Balance of financial instruments that are eligible for use for collateral purposes.
COLI	Collateral In	Balance of securities that belong to a third party and that are held for the purpose of collateralisation.
COLO	Collateral Out	Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation.
DIRT	Non Tax Exempt	Balance of taxable financial instruments.
DRAW	Drawn	Balance of securities that are drawn for redemption.
ISSU	Issued	Balance for issued financial instrument where legal documentation has been received.
LOAN	On Loan	Balance of financial instruments, that have been loaned to a third party.
LODE	Pending On Loan Delivery	Balance of financial instruments that are pending delivery in relation to a lending transaction.
LORE	Pending On Loan Receipt	Balance of financial instruments that are pending receipt in relation to a lending transaction.
MARG	Derivatives Margin Sub-balance	Balance of securities that belong to the safekeeping account indicated within this message, and that are used as collateral for derivatives.
NAVL	Not Available Balance	Total quantity of financial instruments of the aggregate balance that is NOT available.
NOMI	Registered	Balance of securities that are registered (in the name of a nominee or of the beneficial owner).
OTHR	Unclassified	Balance of financial instrument that cannot be categorised, that is, is not identified with one of the existing sub-balance types.
PECA	Pending Corporate Action Receipt	Balance of financial instrument pending receipt following a corporate action.
PEDA	Pending Corporate Action Delivery	Balance of financial instrument pending delivery following a corporate action.
PEND	Pending Delivery	Balance of financial instruments that are pending delivery.
PENR	Pending Receipt	Balance of financial instruments that are pending receipt.
PLED	Pledged	Balance of securities that belong to the safekeeping account indicated within this message, and that are pledged.
QUAS	Quasi-Issued	Balance for issued financial instrument where legal documentation has not yet been received.
REGO	Out for Registration	Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee).
RSTR	Restricted	Balance of financial instruments that may only be sold under certain conditions or require legal documents.
SPOS	Street Position	Balance of financial instruments that remain registered in the name of the prior beneficial owner.

TRAN	In Transshipment	Balance of physical securities that are in the process of being transferred from one depository/agent to another.
UNRG	Unregistered	Balance of financial instruments that could not be registered due to foreign ownership limitation.

CODES

In option B, if Data Source Scheme is not present, Quantity Type Code must contain one of the following codes (Error code(s): K93):

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

In option C, Quantity Type Code must contain one of the following codes (Error code(s): K93):

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

In option C, Balance Type Code must contain one of the following codes (Error code(s): K93):

AVAI	Available	Sub-balance reported quantity is available.
NAVL	Not Available	Sub-balance reported quantity is not available.

NETWORK VALIDATED RULES

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

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

USAGE RULES

Sign must be present only when Balance is negative.

If the Available Balance and Not Available Balance are both provided, the total of the Available Balance and the Not Available Balance must equal the Aggregate Balance provided in the same sequence.

Eligible for Collateral Purposes subbalance (:93B::COLA) is only to be used in (I)CSD-participant communication or if bilaterally agreed between the Sender and Receiver.

44. 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

Optional in optional subsequence B1b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	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 collateral movement.
------	-------------------------	---

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.
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.

45. 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 optional subsequence B1b

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	SAFE	R	C7, C8, C12	B, C, F, or L	Place of Safekeeping
3	O	PLED	R	C12	B, F, or L	Pledgee
4	O	PLIS	N		B	Place of Listing

DEFINITION

This qualified generic field specifies:

PLED	Pledgee	Entity to which the financial instruments are pledged.
PLIS	Place of Listing	Place where the referenced financial instrument is listed.
PRIC	Source of Price	Source of price quotation.

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

CODES

In option B, if Qualifier is PRIC and 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, etc.).
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.

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 financial instrument.
------	-----------------------	--

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 financial instrument.

CODES

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

CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	Regulatory Body	Financial instruments are pledged to a regulatory body.

CODES

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

CPTY	Counterparty	Financial instruments are pledged to a counterparty.
REGB	Regulatory Body	Financial instruments are pledged to a regulatory body.

CODES

In option B, if Qualifier is PLIS 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 listing is a stock exchange.
OTCO	Over The Counter	Place of listing is over the counter.

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

For qualifier PRIC, when Place Code is LMAR, Narrative must specify the Market Identifier Code (MIC).

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

46. 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)
Option E	:4!c//4!c	(Qualifier)(Price Code)

PRESENCE

Conditional (see rule C3) in optional subsequence B1b

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, B, or E	Market Price

DEFINITION

This qualified generic field specifies:

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.

CODES

In option E, if Qualifier is MRKT, Price Code must contain the following code (Error code(s): K90):

UKWN	Unknown	Though the statement is audited, price value is unknown to the message sender.
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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.

The Unknown value is only to be used for audited statements for which the price is mandatory.

Sign must be present when Price is negative.

47. 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 B1b

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 contain a valid time expressed as HHMMSS (Error code(s): T38).

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

FORMAT

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

Optional in optional subsequence B1b

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 calculating the accrued interest amount.
Accrued

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.

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

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

PRESENCE

Optional in optional subsequence B1b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	HOLD	N	C3	A	Holding Value
2	O	ACRU	N		A	Accrued Interest Amount
3	O	BOOK	N		A	Book Value/Cost Basis
4	O	COVA	N		A	Eligible Collateral Value

DEFINITION

This qualified generic field specifies:

ACRU Accrued Interest Amount of interest that has been accrued in between coupon payment
Amount periods.

BOOK	Book Value/Cost Basis	Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.
COVA	Eligible Collateral Value	Value of the position eligible for collateral purposes.
HOLD	Holding Value	Value of an individual financial instrument holding within a safekeeping account.

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.

Eligible Collateral Value (:19A::COVA) is only to be used in (I)CSD-participant communication or if bilaterally agreed between the Sender and Receiver.

In subbalance sequence B1b, Eligible Collateral Value (:19A::COVA) is only to be used for multiple places of safekeeping reporting, that is, with Aggregate Balance (:93B::AGGR). With subbalance Eligible for Collateral Purposes (:93B::COVA), the value of the subbalance holding will be provided using :19A::HOLD, like for any other subbalances.

50. 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 B1b

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.
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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).

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

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).

51. Field 70C: Narrative: Sub-balance Details Narrative**FORMAT**

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

Optional in optional subsequence B1b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SUBB	N		C	Sub-balance Details Narrative

DEFINITION

This qualified generic field specifies:

SUBB	Sub-balance Details Narrative	Provides additional balance information.
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USAGE RULES

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

52. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence B1b1

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):

BREAK Quantity Breakdown

53. Field 13B: Number Identification: Lot Number

FORMAT

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

PRESENCE

Optional in optional subsequence B1b1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

54. Field 93B: Balance: Lot Balance

FORMAT

Option B :4!c/[8c]/4!c/[N]15d (Qualifier)(Data Source Scheme)(Quantity Type Code)(Sign)(Balance)

PRESENCE

Optional in optional subsequence B1b1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Balance

DEFINITION

This qualified generic field specifies:

LOTS Lot Balance Balance of financial instruments that is part of the lot described.

CODES

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

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

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

USAGE RULES

Sign must be present only when Balance is negative.

The total of the lots provided in the message must add up to the reported sub-balance (:93a:).

55. Field 98a: Date/Time: Lot 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 optional subsequence B1b1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LOTS Lot Date/Time Date/time at which the lot was purchased.

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).

56. Field 90a: Price: Book/Lot 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 B1b1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS Book/Lot Price Price at which the lot was purchased.

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 22F: Indicator: Type of Price Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1b1

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.
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CODES

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

AVER	Average Price	Price is an average price.
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58. Field 19A: Amount

FORMAT

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

PRESENCE

Optional in optional subsequence B1b1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	HOLD	N		A	Holding Value
2	O	BOOK	N		A	Book Value/Cost Basis

DEFINITION

This qualified generic field specifies:

BOOK	Book Value/Cost Basis	Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.
HOLD	Holding Value	Value of an individual financial instrument holding within a safekeeping account.

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.

This amount field can only be used in case of accounting report per places of safekeeping, that is, the place of safekeeping field 94a::SAFE must be present in the same sequence.

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

Option S 16c

PRESENCE

Mandatory in optional subsequence B1b1

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):

BREAK Quantity Breakdown

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

Option S 16c

PRESENCE

Mandatory in optional subsequence B1b

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):

SUBBAL Sub-balance

61. Field 99A: Number Count: Number of Days Accrued**FORMAT**

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

PRESENCE

Optional in optional subsequence B1

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 calculating the accrued interest amount.
Accrued

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.

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

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(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	HOLD	N	C3	A	Holding Value
2	O	ACRU	N		A	Accrued Interest Amount
3	O	BOOK	N		A	Book Value/Cost Basis
4	O	COVA	N		A	Eligible Collateral Value

DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
BOOK	Book Value/Cost Basis	Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.
COVA	Eligible Collateral Value	Value of the position eligible for collateral purposes.
HOLD	Holding Value	Value of an individual financial instrument holding within a safekeeping account.

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.

Eligible Collateral Value (:19A::COVA) is only to be used in (I)CSD-participant communication or if bilaterally agreed between the Sender and Receiver.

63. 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 B1

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

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).

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

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).

64. Field 70E: Narrative: Holdings Narrative

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	HOLD	N		E	Holdings Narrative

DEFINITION

This qualified generic field specifies:

HOLD Holdings Narrative Provides additional information on the holding.

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.

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

Option R 16c

PRESENCE

Mandatory in optional subsequence B1c

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):

BREAK Quantity Breakdown

66. Field 13B: Number Identification: Lot Number**FORMAT**

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

PRESENCE

Optional in optional subsequence B1c

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

67. Field 93B: Balance: Lot Balance**FORMAT**

Option B :4!c/[8c]/4!c/[N]15d (Qualifier)(Data Source Scheme)(Quantity Type Code)(Sign)(Balance)

PRESENCE

Optional in optional subsequence B1c

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Balance

DEFINITION

This qualified generic field specifies:

LOTS Lot Balance Balance of financial instruments that is part of the lot described.

CODES

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

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

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

USAGE RULES

Sign must be present only when Balance is negative.

The total of the lots provided in the message must add up to the reported balance (:93a:).

68. Field 98a: Date/Time: Lot 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 optional subsequence B1c

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LOTS	Lot Date/Time	Date/time at which the lot was purchased.
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NETWORK VALIDATED RULES

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

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

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

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

69. Field 90a: Price: Book/Lot 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 B1c

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS	Book/Lot Price	Price at which the lot was purchased.
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CODES

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

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

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

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

70. 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 B1c

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.
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CODES

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

AVER	Average Price	Price is an average price.
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71. Field 19A: Amount

FORMAT

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

PRESENCE

Optional in optional subsequence B1c

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	HOLD	N		A	Holding Value
2	O	BOOK	N		A	Book Value/Cost Basis

DEFINITION

This qualified generic field specifies:

BOOK	Book Value/Cost Basis	Value of a financial instrument, as booked/acquired in an account. It may be used to establish capital gain tax liability.
HOLD	Holding Value	Value of an individual financial instrument holding within a safekeeping account.

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.

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

Option S 16c

PRESENCE

Mandatory in optional subsequence B1c

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):

BREAK Quantity Breakdown

73. 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):

FIN Financial Instrument

74. 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):

SUBSAFE Sub-safekeeping Account

75. 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

76. 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
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.

77. Field 19A: Amount

FORMAT

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

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	HOLP	N		A	Total Holdings Value of Page
2	O	HOLS	N		A	Total Holdings Value of Statement
3	O	TOVA	N		A	Total Eligible Collateral Value

DEFINITION

This qualified generic field specifies:

HOLP	Total Holdings Value of Page	Total value of holdings reported in this message.
HOLS	Total Holdings Value of Statement	Total value of holdings reported in this statement (might be one or more messages).
TOVA	Total Eligible Collateral Value	Total value of the holdings eligible for collateral purposes 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.

Total Eligible Collateral Value (19A::TOVA) is only to be used in (I)CSD-participant communication or if bilaterally agreed between the Sender and Receiver.

78. Field 70H: Narrative: Additional Text**FORMAT**

Option H :4!c//2500z (Qualifier)(Narrative)

PRESENCE

Optional in optional sequence C

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>ADTX</u>	<u>N</u>	<u>-</u>	<u>H</u>	<u>Additional Text</u>

DEFINITION

This qualified generic field specifies:

<u>ADTX</u>	<u>Additional Text</u>	<u>Provides additional information or specifies in more detail the content of a message. This field may only be used when the information to be transmitted cannot be coded.</u>
-------------	------------------------	--

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.

79. 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 536 Statement of Transactions

MT 536 Scope

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

This message is used to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the account servicer holds for the account owner.

This message may be used as a trade date based (:22F::STBA/TRAD) or a settlement date based statement (22F::STBA/SETT).

This message may also be used to respond to a request for statement/status advice, that is, the MT 549 Request for Statement/Status Advice and to report that there are no transactions for the specified period of time.

MT 536 Format Specifications

MT 536 Statement of Transactions

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
O	13a	STAT	Number Identification	Statement Number	A or J	3
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	4
M	23G			Function of the Message	4!c/[4!c]	5
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, or E	6
M	69a	STAT	Period	Statement Period	A or B	7
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	8

-----> Optional Repetitive Subsequence A1 Linkages						
M	16R			Start of Block	LINK	9
O	13a	LINK	Number Identification	Linked Message	A or B	10

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	11
M	16S			End of Block	LINK	12
----- End of Subsequence A1 Linkages						
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	13

M	97a	SAFE	Account	Safekeeping Account	A or B	14
----->						
M	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	15

M	16S			End of Block	GENL	16
End of Sequence A General Information						
-----> Optional Repetitive Sequence B Sub-safekeeping Account						
M	16R			Start of Block	SUBSAFE	17
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	18

O	97a	SAFE	Account	Safekeeping Account	A or B	19
----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	20

O	17B	ACTI	Flag	Activity Flag	:4!c//1!a	21
-----> Optional Repetitive Subsequence B1 Financial Instrument						
M	16R			Start of Block	FIN	22
M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	23
O	90a	4!c	Price	(see qualifier description)	A or B	24
O	94B	PRIC	Place	Source of Price	:4!c/[8c]/4!c/[30x]	25
O	98a	PRIC	Date/Time	Price Quotation Date/Time	A or C	26
----->						
O	93B	4!c	Balance	(see qualifier description)	:4!c/[8c]/4!c/[N]15d	27

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Mandatory Repetitive Subsequence B1a Transaction						
M	16R			Start of Block	TRAN	28
-----> Mandatory Repetitive Subsequence B1a1 Linkages						
M	16R			Start of Block	LINK	29
O	13a	LINK	Number Identification	Linked Message	A or B	30
M	20a 20C	4!c	Reference	(see qualifier description)	C or U: 4!c/16x	31
M	16S			End of Block	LINK	32
----- End of Subsequence B1a1 Linkages						
Optional Subsequence B1a2 Transaction Details						
M	16R			Start of Block	TRANSDT	33
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, H, or L	34

----->						
M	36B	PSTA	Quantity of Financial Instrument	Posting Quantity	:4!c//4!c/15d	35

O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	36
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	37

----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	38

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	39

O	25D	MOVE	Status Code	Movement Status	:4!c/[8c]/4!c	40
O	70E	TRDE	Narrative	Transaction Details Narrative	:4!c//10*35x	41
-----> Optional Repetitive Subsequence B1a2A Settlement Parties						
M	16R			Start of Block	SETPRTY	42

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, or R	43

O	97a	SAFE	Account	Safekeeping Account	A or B	44
O	20C	PROC	Reference	Processing Reference	:4!c//16x	45
M	16S			End of Block	SETPRTY	46
----- End of Subsequence B1a2A Settlement Parties						
M	16S			End of Block	TRANSDT	47
End of Subsequence B1a2 Transaction Details						
M	16S			End of Block	TRAN	48
----- End of Subsequence B1a Transaction						
M	16S			End of Block	FIN	49
----- End of Subsequence B1 Financial Instrument						
M	16S			End of Block	SUBSAFE	50
----- End of Sequence B Sub-safekeeping Account						
Optional Sequence C Additional Information						
M	16R			Start of Block	ADDINFO	51
----->						
O	95a	4!c	Party	(see qualifier description)	P, Q, or R	52

M	16S			End of Block	ADDINFO	53
End of Sequence C Additional Information						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 536 Network Validated Rules

- C1** If the Activity Flag (field :17B:ACTI) in sequence A General Information is N, then sequence B must not be present. Otherwise, sequence B is mandatory (Error code(s): E66).

Sequence A if field :17B:ACTI is ...	Sequence B is ...
N	Not allowed
Y	Mandatory

- C2** If the instruction is against payment (:22H::PAYM//APMT) then it is mandatory to specify a Posting Amount (field :19A::PSTA). This rule applies to subsequence B1a2 (Error code(s): E83).

Subsequence B1a2 if field :22H::PAYM is ...	Subsequence B1a2 then field :19A::PSTA is ...
APMT	Mandatory
Not equal to APMT	Optional

- C3** In each occurrence of subsequence B1a, in subsequence B1a2, the following Party Fields cannot appear more than once (Error code(s): E84):

Subsequence B1a2a

:95a::BUYR

:95a::DEAG

:95a::DECU

:95a::DEI1

:95a::DEI2

:95a::PSET

:95a::REAG

:95a::RECU

:95a::REI1

:95a::REI2

:95a::SELL

- C4** If a qualifier from the list Deliverers/1 is present in a subsequence B1a2a, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers/1 (see below) must be present (Error code(s): E86).

In other words, in subsequence B1a2, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence B1a2a, then :95a::DEI1 must be present in another subsequence B1a2a.
- If :95a::DEI1 is present in subsequence B1a2a, then :95a::DECU must be present in another subsequence B1a2a.
- If :95a::DECU is present in subsequence B1a2a, then :95a::SELL must be present in another subsequence B1a2a.

If a qualifier from the list Receivers/1 is present in a subsequence B1a2a, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers/1 (see below) must be present (Error code(s): E86).

In other words, in subsequence B1a2, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence B1a2a, then :95a::REI1 must be present in another subsequence B1a2a.

- If :95a::REI1 is present in subsequence B1a2a, then :95a::RECU must be present in another subsequence B1a2a.
- If :95a::RECU is present in subsequence B1a2a, then :95a::BUYR must be present in another subsequence B1a2a.

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)

- C5** 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

- C6** In subsequence B1a2a, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same sequence (Error code(s): E52).

Subsequence B1a2a if field :95a::PSET is ...	Subsequence B1a2a then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not Present	Optional

- C7** If in sequence A field :17B::CONS=Y, then in every occurrence of sequence B Sub-safekeeping Account, field :97a::SAFE and field :17B::ACTI are mandatory (Error code(s): E56).

This check only applies when sequence B Sub-safekeeping Account is present as per rule C1, that is, in sequence A, field :17B::ACTI=Y.

Sequence A if field :17B::ACTI is ...	Then sequence B is ...	And sequence A if field :17B::CONS is ...	Then in every occurrence of sequence B field :97a::SAFE and field :17B::ACTI are ...
Y	Mandatory that is minimum one occurrence	Y	Mandatory
		N	Not allowed
N	Not allowed	Not applicable	Not applicable

- C8** If the Activity Flag (field :17B::ACTI) in sequence B Sub-safekeeping Account indicates no information to be reported, that is, N, then subsequence B1 Financial Instrument must not be present. subsequence B1 Financial Instrument is otherwise mandatory (Error code(s): E69).

This check only applies when sequence B Sub-safekeeping Account is present per rule C1, that is, in sequence A, field :17B::ACTI=Y.

Sequence A if field :17B::ACTI is ...	Then sequence B is ...	In every occurrence of sequence B if field :17B::ACTI is ...	In the same occurrence of sequence B then subsequence B1 is ...
Y	Mandatory that is minimum one occurrence	Y	Mandatory that is minimum one occurrence
		N	Not allowed
		Not present	Mandatory that is minimum one occurrence
N	Not allowed	Not applicable	Not applicable

- C9** In each occurrence of subsequence B1a2, field :36B::PSTA cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence B1a2 if field :36B::PSTA is ...	Then one occurrence of :36B::PSTA must be ...	And the other occurrence of :36B::PSTA must be ...
Repeated	:36B::PSTA//FAMT	:36B::PSTA//AMOR
Not Repeated	Not applicable	Not applicable

- C10** A reference to the previously received message must be specified for each transaction reported, that is in each occurrence of subsequence B1a Transaction, field :20C::RELA must be present in one and only one occurrence of subsequence B1a1 Linkages; field :20C::RELA is not allowed in all other occurrences of subsequence B1a1 (Error code(s): C73).

- C11** In sequence A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

In each occurrence of sequence B, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C12** In each occurrence of 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 subsequence B1a2, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

In subsequence B1a2, 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 subsequence B1a2, 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).

MT 536 Usage Rules

- This statement is used by the account servicer to report on increases and decreases of holdings which are held for the account owner.
- The frequency of the statement must be bilaterally agreed between the account servicer and the account owner.
- The optional balance fields are available to provide opening and closing balances per security within the holding.
- Since a SWIFT message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

MT 536 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 provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

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 13a: Number Identification: Statement Number**FORMAT**

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option J	:4!c//5!c	(Qualifier)(Extended Number Id)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STAT	N		A or J	Statement Number

DEFINITION

This qualified generic field specifies:

STAT Statement Number Sequential number assigned to the statement.

USAGE RULES

Format Option J is only to be used in a DELTA statement (22F::CODE//DELT).

If the statement has multiple pages, the Statement Number must remain the same through all the pages. It is a unique reference to the Statement.

Two statements of the same type sent one after the other to the same Receiver in relation to the same Safekeeping Account must have different Statement Numbers. For example, a daily statement sent on day 1 would have statement number 13A::STAT//001, on day 2, :13A::STAT//002
...

4. 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).

5. Field 23G: Function of the Message

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

This field identifies the function of the message.

CODES

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

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

CODES

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

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

USAGE RULES

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

6. 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).

7. Field 69a: Period: Statement 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)

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	STAT	N		A or B	Statement Period

DEFINITION

This qualified generic field specifies:

STAT Statement Period Period on which the statement is reporting.

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).

8. 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	O	SFRE	N		F	Statement Frequency Indicator
2	O	CODE	N		F	Complete/Updates Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	M	STBA	N		F	Statement Basis

DEFINITION

This qualified generic field specifies:

CODE	Complete/Updates Indicator	Specifies whether the statement is complete or contains changes only.
SFRE	Statement Frequency Indicator	Specifies the frequency of the statement.
STBA	Statement Basis	Specifies the type of balances on which the statement is prepared.

CODES

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

ADHO	Ad-Hoc	Statement is sent following a request by the Receiver.
DAIL	Daily	Statement is sent daily (once per day, end-of-day).
INDA	Intra-Day	Statement is sent intra-day (multiple reports during the day).
MNTH	Monthly	Statement is sent monthly (once per month).
WEEK	Weekly	Statement is sent weekly (once per week).
YEAR	Yearly	Statement is sent yearly (once per year).

CODES

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

COMP	Complete	Statement gives complete information (including information (positions, instruction statuses) which is unchanged).
DELT	Delta	Statement contains changes which have not yet been reported (delta report, that is, changes only).

CODES

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

SETT	Settled	Statement is based on actual settlement date positions.
TRAD	Traded	Statement is based on trade date positions.

9. 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

10. 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.

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

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

PRESENCE

Mandatory in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N	C5	C	Previous Message Reference
	or	RELA	N		C	Related 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).

12. 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

13. 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 mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C11	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.

14. Field 97a: Account: Safekeeping Account

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SAFE Safekeeping Account Account where financial instruments are maintained.

CODES

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

USAGE RULES

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

15. Field 17B: Flag

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACTI	N		B	Activity Flag
2	M	CONS	N		B	Sub-safekeeping Statement

DEFINITION

This qualified generic field specifies:

ACTI	Activity Flag	Indicates whether transactions are reported in this statement.
CONS	Sub-safekeeping Statement	Indicates whether the statement reports holdings at subsafekeeping account level.

CODES

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

N	No	No.
Y	Yes	Yes.

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):

SUBSAFE Sub-safekeeping Account

18. 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	C11	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.

19. 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 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.
MARG	Margin	Account is used when financing is by the broker/dealer.
PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

USAGE RULES

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

This field reports on a sub-safekeeping account and is used for a consolidated statement when bilaterally agreed between sender and receiver.

20. Field 94a: Place: Place of Safekeeping

FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C12	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.
------	----------------------	--

CODES

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

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

CODES

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

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.

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

NETWORK VALIDATED RULES

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

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

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

21. Field 17B: Flag: Activity Flag

FORMAT

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

PRESENCE

Conditional (see rule C7) in optional sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACTI	N	C7	B	Activity Flag

DEFINITION

This qualified generic field specifies:

ACTI	Activity Flag	Indicates whether transactions are reported in this statement.
------	---------------	--

CODES

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

N	No	No.
Y	Yes	Yes.

22. 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):

FIN	Financial Instrument
-----	----------------------

23. Field 35B: Identification of the Financial Instrument

FORMAT

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

Mandatory in optional subsequence B1

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.

24. Field 90a: Price

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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.

25. 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 B1

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, etc.).
 LMAR Local Market Source of price quotation is the local market of issue.

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).

26. 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 B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

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

27. Field 93B: Balance

FORMAT

Option B	:4!c/[8c]/4!c/[N]15d	(Qualifier)(Data Source Scheme)(Quantity Type Code)(Sign)(Balance)
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PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIOP	N		B	First Opening Balance
	or	INOP	N		B	Intermediary Opening Balance
2	O	FICL	N		B	Final Closing Balance
	or	INCL	N		B	Intermediary Closing Balance

DEFINITION

This qualified generic field specifies:

FICL	Final Closing Balance	Sum of the opening balance and all entries booked to the account at the close of the statement period.
FIOP	First Opening Balance	Opening balance for the statement period. It always equals the closing balance of the previous statement.
INCL	Intermediary Closing Balance	Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement.
INOP	Intermediary Opening Balance	Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement.

CODES

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

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

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

USAGE RULES

Sign must be present when Balance is negative.

28. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence B1a

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):

TRAN Transaction

29. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence B1a1

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

30. 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 B1a1

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.

31. 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 B1a1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	POOL	N		C	Pool Reference
	or	PREV	N		C	Previous Message Reference
	or	RELA	N	C10	C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	ASRF	N		C	Account Servicer Reference

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	CORP	N		C	Corporate Action Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	MITI	N		C	Market Infrastructure Transaction Identification
	or	PCTI	N		C	Processor Transaction Identification

DEFINITION

This qualified generic field specifies:

ASRF	Account Servicer Reference	Reference assigned to the reported transaction by the account servicer.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
COMM	Common Reference	Unique reference agreed upon by the Investment Manager AND the Broker/Dealer to identify the trade. This reference should be passed down and up the whole life cycle of the transaction.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
RELA	Related Message Reference	Message reference of the linked message which was previously received.

TCTR	Triparty-Agent's/ Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/ Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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

When no reference is available for the instruction, for example, the instruction was sent by fax, the Related Reference (RELA) must be :20C::RELA/NONREF.

32. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence B1a1

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

33. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence B1a2

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):

TRANSDDET Transaction Details

34. 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 H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

PRESENCE

Optional in optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLEA	R	C12	H or L	Place of Clearing
2	O	TRAD	R	C12	B or L	Place of Trade
3	O	SAFE	R	C12	B, C, F, or L	Place of Safekeeping

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded, directly by the account owner or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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	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 qualifier is TRAD and Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

35. Field 36B: Quantity of Financial Instrument: Posting Quantity

FORMAT

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

PRESENCE

Mandatory in optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PSTA	R	C9	B	Posting Quantity

DEFINITION

This qualified generic field specifies:

PSTA Posting Quantity Quantity of financial instrument posted to the safekeeping account.

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).

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

FORMAT

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

PRESENCE

Optional in optional subsequence B1a2

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 calculating the accrued interest amount.
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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.

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

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

PRESENCE

Optional in optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PSTA	N	C2	A	Posting Amount
2	O	ACRU	N		A	Accrued Interest Amount

DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between coupon payment periods.
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PSTA Posting Amount Amount of money that is to be/was posted to the account.

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).

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).

38. 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 subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAN	N		F	Transaction Indicator
2	M	REDE	N		H	Receive/Deliver Indicator
3	M	PAYM	N		H	Payment Indicator
4	O	CAEV	N		F	Corporate Action Event Indicator
	or	SETR	N		F	Type of Settlement Transaction Indicator
5	O	TRCA	N		F	Party Capacity Indicator
6	O	STCO	R		F	Settlement Transaction Condition Indicator
7	O	STAM	N		F	Stamp Duty Indicator
8	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
9	O	REGT	N		F	Registration Indicator
10	O	BENE	N		F	Beneficial Ownership Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
11	O	CASY	N		F	Cash Settlement System Indicator
12	O	TCPI	N		F	Tax Capacity Party Indicator
13	O	REPT	N		F	Repurchase Type Indicator
14	O	MACL	N		F	Market Side Indicator
15	O	BLOC	N		F	Block Trade Indicator
16	O	REST	N		F	Restrictions Indicator
17	O	SETS	N		F	Settlement System/Method Indicator
18	O	NETT	N		F	Netting Eligibility Indicator
19	O	CCPT	N		F	CCP Eligibility Indicator
20	O	LEOG	N		F	Letter of Guarantee Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CAEV	Corporate Action Event Indicator	Specifies the type of corporate event.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
REDE	Receive/Deliver Indicator	Specifies whether the transaction is a receipt or delivery of financial instruments.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Restrictions governing the transfer of ownership of security.

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 was to be settled.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAN	Transaction Indicator	Specifies the type of activity to which this instruction relates.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

CODES

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

BOLE	Borrowing/Lending Activity	Transaction relates to lending/borrowing.
CLAI	Market Claim	Transaction relates to a market claim following a corporate action.
COLL	Collateral Activity	Transaction relates to collateral.
CORP	Corporate Action Activity	Transaction relates to corporate action.
SETT	Settlement and Clearing Activity	Transaction relates to settlement and clearing.

CODES

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

DELI	Deliver	Financial Instruments have been debited from the safekeeping account.
RECE	Receive	Financial Instruments have been credited to the safekeeping account.

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 of payment.

CODES

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

ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
ACTV	Trading Status: Active	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BIDS	Repurchase Offer/ Issuer Bid/Reverse Rights	Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
BMET	Bond Holder Meeting	Physical meeting of bond holders.
BONU	Bonus Issue/ Capitalisation Issue	Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
BPUT	Put Redemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy involves formal court ruling. Securities may become valueless.
CAPD	Capital Distribution	The Corporate event pays shareholders an amount in cash issued from the Capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	Capital Gains Distribution	Distribution of profits resulting from the sale of company assets, for example, Shareholders of Mutual Funds, Unit Trusts, or Sicavs are recipients of capital gains distributions which are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
CERT	Non-US TEFRA D Certification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
CHAN	Change	Information regarding a change further described in the corporate action details.

CLSA	Class Action/ Proposed Settlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CMET	Court Meeting	Announcement of a meeting at a Court.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
COOP	Company Option	A Company Option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CREV	Credit Event	An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfil his financial obligations (as defined in terms and conditions).
DECR	Decrease in Value	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DFLT	Bond Default	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
DLST	Trading Status: Delisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DRCA	Cash Distribution From Non-Eligible Securities Sales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DRIP	Dividend Reinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.

DTCH	Dutch Auction, Bid Tender	An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
DVCA	Cash Dividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
DVOP	Dividend Option	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DVSC	Scrip Dividend/ Payment	Dividend or interest paid in the form of scrip.
DVSE	Stock Dividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
EXRI	Call on Intermediate Securities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDl). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
EXTM	Maturity Extension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
EXWA	Warrant Exercise/ Warrant Conversion	Option to buy (call warrant) or to sell (put warrant) a specific amount of equities, cash, commodity, etc, at a predetermined price over a specific period of time.
INCR	Increase in Value	Increase in the face value of a single security. The number of circulating securities remains unchanged.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
INTR	Interest Payment	Interest payment distributed to holders of an interest bearing asset.
LIQU	Liquidation Dividend/ Liquidation Payment	A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
MCAL	Full Call/Early Redemption	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
MEET	Annual General Meeting	Annual general meeting.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.

NOOF	Non-Official Offer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
ODLT	Odd Lot Sale/ Purchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OMET	Ordinary General Meeting	Ordinary general meeting.
OTHR	Other Event	Other event, use only when no other event type applies, for example, a new event type.
PARI	Pari-Passu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc.
PCAL	Partial Redemption Without Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PDEF	Partial Defeasance/ Pre-Funding	Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PINK	Pay In Kind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	Place of Incorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PPMT	Instalment Call	An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
PRED	Partial Redemption With Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PRII	Interest Payment with Principal	An event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
PRIO	Priority Issue	Form of open or public offer where priority is given to existing shareholders due to limited amount of securities available in the offer. Shareholders can buy a type of security during a short period of time.
REDM	Final Maturity	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	Remarketing Agreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.

RHDI	Intermediate Securities Distribution	The distribution of intermediate securities that gives the holder the right to take part in a future event.
RHTS	Rights Issue/ Subscription Rights/Rights Offer	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
SHPR	Shares Premium Dividend	This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	Smallest Negotiable Unit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	Spin-Off	A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
SPLF	Stock Split/Change in Nominal Value/ Subdivision	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
SPLR	Reverse Stock Split/Change in Nominal Value	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
SUSP	Trading Status: Suspended	Trading in the security has been suspended.
TEND	Tender/Acquisition/ Takeover/Purchase Offer	An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
TNDP	Tax On Non-Distributed Proceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.
TREC	Tax Reclaim	Event related to tax reclaim activities.
WRTH	Worthless	Booking out of valueless securities.
WTRC	Withholding Tax Relief Certification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
XMET	Extraordinary or Special General Meeting	Extraordinary or special general meeting.

CODES

In option F, 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.
CLAI	Market Claim	Transaction resulting from a market claim.

CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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

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

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.
SPRI	Settling as a Principal	Party settles its own trades.

CODES

In option F, 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 ownership of the asset to another party.
BUTC	Buy to Cover	Settlement transaction is a buy to cover.
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.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	Partial settlement is allowed.
PENS	Pending Sale	Accounting information that the position to cover the pending sale will be available by contractual settlement date.
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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SHOR	Short Sale Indicator	Settlement transaction will create a short position.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

CODES

In option F, 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

In option F, 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

In option F, 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

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

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

CODES

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

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

In option F, 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.
PADJ	Principal/Exposure Adjustment	Relates to a principal adjustment.
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

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

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

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

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

CODES

In option F, 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

In option F, 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

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

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

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

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

CODES

In option F, 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

In option F, if Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

USAGE RULES

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

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.

In case of reversal a previously reported movement, the receive/delivery indicator must be the opposite of the reversed previously reported movement. Ex: if the original movement was a securities credit in the account (22H::REDE//RECE), field 22H::REDE//DELI must indicate the reversal). The Movement Status Field 25D::MOVE//REVE indicates that the movement is executed following a reversal.

For two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), settlement of the opening/initiation leg of the transaction will be reported by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo opening	DELI	REPU
Reverse repo opening	RECE	RVPO
Triparty repo opening	DELI	TRPO
Triparty reverse repo opening	RECE	TRVO
Securities lending initiation	DELI	SECL
Securities borrowing initiation	RECE	SECB
Sell-buy back: sell	DELI	SBBK
Buy-sell back: buy	RECE	BSBK
Collateral (giver) out: initiation	DELI	COLO
Collateral (taker) in: initiation	RECE	COLI

Settlement on the closing/return leg of the transaction will be reported by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo closing	RECE	REPU
Reverse repo closing	DELI	RVPO
Triparty repo closing	RECE	TRPO
Triparty reverse repo closing	DELI	TRVO
Securities lending return	RECE	SECL
Securities borrowing return	DELI	SECB
Sell-buy back: buy back	RECE	SBBK
Buy-sell back: sell back	DELI	BSBK
Collateral (giver) out: return	RECE	COLO
Collateral (taker) in: return	DELI	COLI

39. 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 optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ESET	N		A or C	Effective Settlement Date/Time
2	O	SETT	N		A, B, or C	Settlement Date/Time
3	O	TRAD	N		A, B, or C	Trade Date/Time
4	O	VALU	N		A or C	Value Date/Time

DEFINITION

This qualified generic field specifies:

ESET	Effective Settlement Date/Time	Date/time at which a transaction effectively settled.
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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.
VALU	Value Date/Time	Date/time at which the amount of money has been credited/debited when different from the date/time at which the securities have been credited/debited.

CODES

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

WISS	When Issued	Settlement was done when the security was issued.
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CODES

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

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

40. Field 25D: Status Code: Movement Status

FORMAT

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

PRESENCE

Optional in optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MOVE	N		D	Movement Status

DEFINITION

This qualified generic field specifies:

MOVE	Movement Status	Provides the status of the movement.
------	-----------------	--------------------------------------

CODES

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

REVE	Reversal	Reversal of a previously reported movement.
------	----------	---

41. Field 70E: Narrative: Transaction Details Narrative**FORMAT**

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

PRESENCE

Optional in optional subsequence B1a2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRDE	N		E	Transaction Details Narrative

DEFINITION

This qualified generic field specifies:

TRDE	Transaction Details Narrative	Provides additional details on the transaction which can not be included within the structured fields of the message.
------	-------------------------------	---

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.

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

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

PRESENCE

Mandatory in optional subsequence B1a2A

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

43. 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)

PRESENCE

Mandatory in optional subsequence B1a2A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C3, C4	P, Q, or R	Buyer
	or	DEAG	N	C3	P, Q, or R	Delivering Agent
	or	DECU	N	C3, C4	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C3, C4	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C3, C4	P, Q, or R	Deliverer's Intermediary 2
	or	PSET	N	C3	C, P, or Q	Place of Settlement
	or	REAG	N	C3	P, Q, or R	Receiving Agent
	or	RECU	N	C3, C4	P, Q, or R	Receiver's Custodian
	or	REI1	N	C3, C4	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C3, C4	P, Q, or R	Receiver's Intermediary 2

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	SELL	N	C3, C4	P, Q, or R	Seller
2	O	ALTE	N		L	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 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	Party that delivers the financial instrument.

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) 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.

44. 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 B1a2A

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

USAGE RULES

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

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

45. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in optional subsequence B1a2A

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).**46. Field 16S: End of Block****FORMAT**

Option S 16c

PRESENCE

Mandatory in optional subsequence B1a2A

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
---------	--------------------

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

Option S 16c

PRESENCE

Mandatory in optional subsequence B1a2

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):

TRANSDDET	Transaction Details
-----------	---------------------

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

Option S	16c
----------	-----

PRESENCE

Mandatory in mandatory subsequence B1a

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):

TRAN	Transaction
------	-------------

49. 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):

FIN	Financial Instrument
-----	----------------------

50. 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):

SUBSAFE Sub-safekeeping Account

51. 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

52. 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
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.

53. 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 537 Statement of Pending Transactions

MT 537 Scope

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

This message is used to provide, as at a specified time, the details of pending increases and decreases of holdings, for all or selected securities in a specified safekeeping account, for all or selected reasons why the transaction is pending.

The statement may also include future settlement or forward transactions which have become binding on the account owner.

This message may also be used to respond to a request for statement/status advice, that is, the MT 549 Request for Statement/Status Advice and to report that there are no pending transactions.

[In the framework of a settlement penalties regime, the message can be sent by a market infrastructure or an account servicer to an account owner or its designated agent to provide the details of the penalties calculated on instructions that matched or settled late. In this case, the instructions referred to in the report may no longer be pending at the moment of reporting.](#)

MT 537 Format Specifications

MT 537 Statement of Pending Transactions

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
O	13a	STAT	Number Identification	Statement Number	A or J	3
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	4
M	23G			Function of the Message	4!c[4!c]	5
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, C, or E	6

----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	7

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Optional Repetitive Subsequence A1 Linkages						
M	16R			Start of Block	LINK	8
O	13a	LINK	Number Identification	Linked Message	A or B	9
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	10
M	16S			End of Block	LINK	11
----- End of Subsequence A1 Linkages						
----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	12

M	97a	SAFE	Account	Safekeeping Account	A or B	13
M	17B	ACTI	Flag	Activity Flag	:4!c//1!a	14
M	16S			End of Block	GENL	15
End of Sequence A General Information						
-----> Optional Repetitive Sequence B Status						
M	16R			Start of Block	STAT	16
M	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	17
-----> Optional Repetitive Subsequence B1 Reason						
M	16R			Start of Block	REAS	18
M	24B	4!c	Reason Code	(see qualifier description)	:4!c/[8c]/4!c	19
O	70D	REAS	Narrative	Reason Narrative	:4!c//6*35x	20
M	16S			End of Block	REAS	21
----- End of Subsequence B1 Reason						
-----> Mandatory Repetitive Subsequence B2 Transaction						
M	16R			Start of Block	TRAN	22
-----> Mandatory Repetitive Subsequence B2a Linkages						
M	16R			Start of Block	LINK	23
O	13a	LINK	Number Identification	Linked Message	A or B	24
M	<u>20a</u> 20C	4!c	Reference	(see qualifier description)	<u>C or U</u> :4!c//16x	25
M	16S			End of Block	LINK	26
----- End of Subsequence B2a Linkages						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
Optional Subsequence B2b Transaction Details						
M	16R			Start of Block	TRANSDT	27
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, H, or L	28

M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	29
----->						
M	36B	PSTA	Quantity of Financial Instrument	Posting Quantity	:4!c//4!c/15d	30

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	31

----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	32

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	33

O	70E	TRDE	Narrative	Transaction Details Narrative	:4!c//10*35x	34
-----> Optional Repetitive Subsequence B2b1 Settlement Parties						
M	16R			Start of Block	SETPRTY	35
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, or R	36

O	97a	SAFE	Account	Safekeeping Account	A or B	37

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	20C	PROC	Reference	Processing Reference	:4!c//16x	38
M	16S			End of Block	SETPRTY	39
----- End of Subsequence B2b1 Settlement Parties						
M	16S			End of Block	TRANSDT	40
End of Subsequence B2b Transaction Details						
M	16S			End of Block	TRAN	41
----- End of Subsequence B2 Transaction						
M	16S			End of Block	STAT	42
----- End of Sequence B Status						
-----> Optional Repetitive Sequence C Transactions						
M	16R			Start of Block	TRANS	43
-----> Mandatory Repetitive Subsequence C1 Linkages						
M	16R			Start of Block	LINK	44
O	13a	LINK	Number Identification	Linked Message	A or B	45
M	<u>20a</u> 20C	4!c	Reference	(see qualifier description)	<u>C or U:4!c//16x</u>	46
M	16S			End of Block	LINK	47
----- End of Subsequence C1 Linkages						
Optional Subsequence C2 Transaction Details						
M	16R			Start of Block	TRANSDT	48
----->						
O	94a	4!c	Place	(see qualifier description)	B, C, F, H, or L	49

M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	50
----->						
M	36B	PSTA	Quantity of Financial Instrument	Posting Quantity	:4!c//4!c/15d	51

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	52

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22a	4!c	Indicator	(see qualifier description)	F or H	53

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	54

O	70E	TRDE	Narrative	Transaction Details Narrative	:4!c//10*35x	55
-----> Optional Repetitive Subsequence C2a Settlement Parties						
M	16R			Start of Block	SETPRTY	56
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, or R	57

O	97a	SAFE	Account	Safekeeping Account	A or B	58
O	20C	PROC	Reference	Processing Reference	:4!c//16x	59
M	16S			End of Block	SETPRTY	60
----- End of Subsequence C2a Settlement Parties						
M	16S			End of Block	TRANSDT	61
End of Subsequence C2 Transaction Details						
-----> Optional Repetitive Subsequence C3 Status						
M	16R			Start of Block	STAT	62
M	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	63
-----> Optional Repetitive Subsequence C3a Reason						
M	16R			Start of Block	REAS	64
M	24B	4!c	Reason Code	(see qualifier description)	:4!c/[8c]/4!c	65
O	70D	REAS	Narrative	Reason Narrative	:4!c//6*35x	66
M	16S			End of Block	REAS	67
----- End of Subsequence C3a Reason						
M	16S			End of Block	STAT	68
----- End of Subsequence C3 Status						
M	16S			End of Block	TRANS	69
----- End of Sequence C Transactions						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
-----> Optional Repetitive Sequence D Penalties						
M	16R	-	-	Start of Block	PENA	70
O	69a	STAT	Period	Statement Period	A or B	71
M	22F	CODE	Indicator	Complete/Updates Indicator	:4!c/[8c]/4!c	72
----->						
O	95a	4!c	Party	(see qualifier description)	L or P	73

-----> Optional Repetitive Subsequence D1 Penalties per Currency for a Party						
M	16R	-	-	Start of Block	PENACUR	74
O	11A	PECU	Currency	Currency of Penalties	:4!c/3!a	75
O	98a	DACO	Date/Time	Computation Date/Time	A or C	76
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, or R	77

M	22F	TRCA	Indicator	Party Capacity Indicator	:4!c/[8c]/4!c	78
----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	79

-----> Optional Repetitive Subsequence D1a Penalties per Counterparty						
M	16R	-	-	Start of Block	PENACOUNT	80
----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, or R	81

M	22F	TRCA	Indicator	Party Capacity Indicator	:4!c/[8c]/4!c	82
M	19A	AGNT	Amount	Bilateral Net Amount	:4!c//[N]3!a15d	83
-----> Optional Repetitive Subsequence D1a1 Penalty Details						
M	16R	-	-	Start of Block	PENDET	84
----->						
M	20C	4!c	Reference	(see qualifier description)	:4!c/16x	85

M	22F	PNTTP	Penalty Type Indicator	Penalty Type	:4!c/[8c]/4!c	86

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	17B	CMPU	Amount Computed Flag	Amount Computed Flag	:4!c//1!a	87
O	25D	PNST	Status Code	Penalty Status	:4!c/[8c]/4!c	88
----->						
O	24B	4!c	Reason Code	(see qualifier description)	:4!c/[8c]/4!c	89

O	70D	REAS	Status Narrative	Reason Narrative	:4!c//6*35x	90
M	19A	AMCO	Amount	Amount Computed	:4!c//[N]3!a15d	91
M	22F	CALM	Calculation Method Indicator	Calculation Method	:4!c/[8c]/4!c	92
M	99B	DAAC	Number Days	Number Days	:4!c//3!n	93
-----> Optional Repetitive Subsequence D1a1A Calculation Details						
M	16R	-	-	Start of Block	CALDET	94
M	98a	PEDA	Date/Time	Penalty Date/Time	A, C, or E	95
O	17B	MRED	Missing Reference Data Flag	Missing Reference Data	:4!c//1!a	96
Optional Subsequence D1a1A1 Financial Instrument Attributes						
M	16R	-	-	Start of Block	FIA	97
M	35B	-	-	Identification of the Financial Instrument	[ISIN1!e12!c][4*35x]	98
O	12a	CLAS	Type of Financial Instrument	Classification Type	A or C	99
O	17B	LIQU	Liquidity Flag	Liquid	:4!c//1!a	100
O	90a	AMNT	Price	Price	A or B	101
O	94B	PRIC	Place	Source of Price	:4!c/[8c]/4!c/[30x]	102
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A or C	103

O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	104
----->						
O	94a	TRAD	Place	Place of Trade	B or L	105

O	17B	SMEM	SME Growth Market Flag	SME Growth Market	:4!c//1!a	106

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	107

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	108
M	16S	-	-	End of Block	FIA	109
End of Subsequence D1a1A1 Financial Instrument Attributes						
----->						
O	92a	4!c	Rate	(see qualifier description)	A or B	110

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	111

Optional Subsequence D1a1A2 Related Transaction						
M	16R	-	-	Start of Block	RELTRAN	112
----->						
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	113

Optional Subsequence D1a1A2a Transaction Details						
M	16R	-	-	Start of Block	TRAN	114
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	115
----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	116

----->						
O	97a	4!c	Account	(see qualifier description)	A, B, or E	117

----->						
M	95a	4!c	Party	(see qualifier description)	L, P, Q, or R	118

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22H	4!c	Indicator	(see qualifier description)	:4!c//4!c	119

----->						
M	36B	PSTA	Quantity of Financial Instrument	Posting Quantity	:4!c//4!c/15d	120

O	19A	PSTA	Amount	Posting Amount	:4!c//[N]3!a15d	121
----->						
M	98C	4!c	Date/Time	(see qualifier description)	:4!c//8!n6!n	122

-----> Optional Repetitive Subsequence D1a1A2a1 Status						
M	16R	-	-	Start of Block	STAT	123
M	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	124
-----> Optional Repetitive Subsequence D1a1A2a1A Reason						
M	16R	-	-	Start of Block	REAS	125
M	24B	4!c	Reason Code	(see qualifier description)	:4!c/[8c]/4!c	126
O	70D	REAS	Narrative	Reason Narrative	:4!c//6*35x	127
M	16S	-	-	End of Block	REAS	128
----- End of Subsequence D1a1A2a1A Reason						
M	16S	-	-	End of Block	STAT	129
----- End of Subsequence D1a1A2a1 Status						
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	130
M	16S	-	-	End of Block	TRAN	131
End of Subsequence D1a1A2a Transaction Details						
M	16S	-	-	End of Block	RELTRAN	132
End of Subsequence D1a1A2 Related Transaction						
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	133
M	16S	-	-	End of Block	CALDET	134
----- End of Subsequence D1a1A Calculation Details						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	135
M	16S	-	-	End of Block	PENDET	136
----- End of Subsequence D1a1 Penalty Details						
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	137
M	16S	-	-	End of Block	PENACOUNT	138
----- End of Subsequence D1a Penalties per Counterparty						
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	139
M	16S	-	-	End of Block	PENACUR	140
----- End of Subsequence D1 Penalties per Currency for a Party						
O	70E	ADTX	Narrative	Additional Information Narrative	:4!c//10*35x	141
M	16S	-	-	End of Block	PENA	142
----- End of Sequence D Penalties						
Optional Sequence ED Additional Information						
M	16R			Start of Block	ADDINFO	143 70
----->						
O	95a	4!c	Party	(see qualifier description)	P, Q, or R	144 71

M	16S			End of Block	ADDINFO	145 72
End of Sequence ED Additional Information						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 537 Network Validated Rules

- C1** In sequence A General Information, if the Activity Flag (field :17B::ACTI) indicates no information to be reported, that is, N, then sequence B Status and sequence C Transactions [and sequence D Penalties](#) must not be present (Error code(s): E66).

If the Activity Flag (field :17B::ACTI) indicates that there is information to be reported, that is, Y and Statement Structure Type Indicator is per statuses (field :22H::STST//STAT), then sequence B Status is mandatory and sequence C Transactions [is not allowed and sequence D Penalties](#) is not allowed (Error code(s): E66).

If the Activity Flag (field :17B::ACTI) in sequence A General Information indicates that there is information to be reported, that is, Y and Statement Structure Type Indicator is per transactions (field :22H::STST//TRAN), then sequence B Status is not allowed and sequence C Transactions is mandatory and sequence D Penalties is not allowed (Error code(s): E66).

If the Activity Flag (field :17B::ACTI) in sequence A General Information indicates that there is information to be reported, that is, Y and Statement Structure Type Indicator is penalties (field :22H::STST//PENA), then sequence B Status is not allowed and sequence C Transactions is not allowed and sequence D Penalties is mandatory (Error code(s): E66).

Sequence A if field :17B::ACTI is ...	And sequence A field :22H::STST is	Then sequence B is ...	And sequence C is ...	<u>And sequence D is</u> ...
N	STAT	Not allowed	Not allowed	<u>Not allowed</u>
N	TRAN	Not allowed	Not allowed	<u>Not allowed</u>
<u>N</u>	<u>PENA</u>	<u>Not allowed</u>	<u>Not allowed</u>	<u>Not allowed</u>
Y	STAT	Mandatory	Not allowed	<u>Not allowed</u>
Y	TRAN	Not allowed	Mandatory	<u>Not allowed</u>
<u>Y</u>	<u>PENA</u>	<u>Not allowed</u>	<u>Not allowed</u>	<u>Mandatory</u>

- C2** If the instruction is against payment (:22H::PAYM//APMT) then it is mandatory to specify a posting amount (field :19A::PSTA). This rule applies to subsequence B2b and C2 (Error code(s): E83).

Subsequence B2b if field :22H::PAYM is ...	Subsequence B2b then field :19A::PSTA is ...
APMT	Mandatory
Not equal to APMT	Optional

Subsequence C2 if field :22H::PAYM is ...	Subsequence C2 then field :19A::PSTA is ...
APMT	Mandatory
Not equal to APMT	Optional

- C3** The following party fields cannot appear more than once in the same occurrence of subsequence B2b (Error code(s): E84):

Subsequence B2b1

:95a::BUYR

:95a::DEAG

:95a::DECU

:95a::DEI1

:95a::DEI2

:95a::PSET

:95a::REAG

:95a::RECU

:95a::REI1

:95a::REI2

:95a::SELL

The following party fields cannot appear more than once in the same occurrence of subsequence C2 (Error code(s): E84):

Subsequence C2a

:95a::BUYR

:95a::DEAG

:95a::DECU

:95a::DEI1

:95a::DEI2

:95a::PSET

:95a::REAG

:95a::RECU

:95a::REI1

:95a::REI2

:95a::SELL

- C4** If the instruction is a delivery (:22H::REDE//DELI in subsequence B2b) and the Settlement Parties subsequence B2b1 is used, then it is mandatory to specify a receiving agent: one occurrence of Settlement Parties subsequence B2b1 must contain party field :95a::REAG (Error code(s): E85).

If the instruction is a receipt (:22H::REDE//RECE in subsequence B2b) and the Settlement Parties subsequence B2b1 is used, then it is mandatory to specify a delivering agent: one occurrence of Settlement Parties subsequence B2b1 must contain party field :95a::DEAG (Error code(s): E85).

Subsequence B2b if field :22H::REDE is ...	And if subsequence B2b1 is ...	Then in one occurrence of subsequence B2b1 field :95a::REAG is ...
DELI	Present	Mandatory

Subsequence B2b if field :22H::REDE is ...	And if subsequence B2b1 is ...	Then in one occurrence of subsequence B2b1 field :95a::DEAG is ...
RECE	Present	Mandatory

If the instruction is a delivery (:22H::REDE//DELI in subsequence C2) and the Settlement Parties subsequence C2a is used, then it is mandatory to specify a receiving agent: one occurrence of

Settlement Parties subsequence C2a must contain party field :95a::REAG (Error code(s): E85).

If the instruction is a receipt (:22H::REDE//RECE in subsequence C2) and the Settlement Parties subsequence C2a is used, then it is mandatory to specify a delivering agent: one occurrence of Settlement Parties subsequence C2a must contain party field :95a::DEAG (Error code(s): E85).

Subsequence C2 if field :22H::REDE is ...	And if subsequence C2a is ...	Then in one occurrence of subsequence C2a field :95a::REAG is ...
DELI	Present	Mandatory

Subsequence C2 if field :22H::REDE is ...	And if subsequence C2a is ...	Then in one occurrence of subsequence C2a field :95a::DEAG is ...
RECE	Present	Mandatory

- C5** If subsequence B2b is present: if a qualifier from the list Deliverers is present in a subsequence B2b1, 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 subsequence B2b1, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence B2b1, then :95a::DEI1 must be present in another subsequence B2b1.
- If :95a::DEI1 is present in subsequence B2b1, then :95a::DECU must be present in another subsequence B2b1.
- If :95a::DECU is present in subsequence B2b1, then :95a::SELL must be present in another subsequence B2b1.

If a qualifier from the list Receivers is present in a subsequence B2b1, 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 subsequence B2b1, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence B2b1, then :95a::REI1 must be present in another subsequence B2b1.
- If :95a::REI1 is present in subsequence B2b1, then :95a::RECU must be present in another subsequence B2b1.
- If :95a::RECU is present in subsequence B2b1, then :95a::BUYR must be present in another subsequence B2b1.

If subsequence C2 is present: if a qualifier from the list Deliverers is present in a subsequence C2a, 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 subsequence C2, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence C2a, then :95a::DEI1 must be present in another subsequence C2a.
- If :95a::DEI1 is present in subsequence C2a, then :95a::DECU must be present in another subsequence C2a.

- If :95a::DECU is present in subsequence C2a, then :95a::SELL must be present in another subsequence C2a.

If a qualifier from the list Receivers is present in a subsequence C2a, 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 subsequence C2, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence C2a, then :95a::REI1 must be present in another subsequence C2a.
- If :95a::REI1 is present in subsequence C2a, then :95a::RECU must be present in another subsequence C2a.
- If :95a::RECU is present in subsequence C2a, then :95a::BUYR must be present in another subsequence C2a.

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)

- C6** 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
PENA	Optional	Optional

- C7** In subsequence B2b1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same sequence. (Error code(s): E52).

Subsequence B2b1 if field :95a::PSET is ...	Subsequence B2b1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

In subsequence C2a, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same sequence. (Error code(s): E52).

Subsequence C2a if field :95a::PSET is ...	Subsequence C2a then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C8** Within each occurrence of subsequence B1, 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 sequence B (Error code(s): E37).

In each occurrence of sequence B Status	
In each occurrence of subsequence B1 Reason (if present) if field :24B:: is ...	Then in sequence B Status field :25D:: must be ... ⁽¹⁾
:24B::CAND	:25D::IPRC//CAND
:24B::CANP	:25D::IPRC//CANP
:24B::CGEN	:25D::IPRC//CGEN
:24B::PACK	:25D::IPRC//PACK
:24B::NMAT	:25D::MTCH//NMAT :25D::INMH//NMAT
:24B::PEND	:25D::SETT//PEND
:24B::PENF	:25D::SETT//PENF
:24B::REPR	:25D::IPRC//REPR
:24B::PPRC	:25D::IPRC//PPRC

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

Within each occurrence of subsequence C3a Reason, 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 C3 Status (Error code(s): E37).

In each occurrence of subsequence C3 Status	
In each occurrence of subsequence C3a Reason (if present) if field :24B:: is ...	Then in subsequence C3 Status field :25D:: must be ... ⁽²⁾
:24B::CAND	:25D::IPRC//CAND
:24B::CANP	:25D::IPRC//CANP
:24B::CGEN	:25D::IPRC//CGEN
:24B::PACK	:25D::IPRC//PACK
:24B::NMAT	:25D::MTCH//NMAT :25D::INMH//NMAT
:24B::PEND	:25D::SETT//PEND
:24B::PENF	:25D::SETT//PENF
:24B::REPR	:25D::IPRC//REPR
:24B::PPRC	:25D::IPRC//PPRC

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

Within each occurrence of subsequence D1a1A2a1A Reason, the qualifier in field 24B must be the same as or linked to the code word (Status Code) used with the appropriate qualifier in field 25D of its surrounding subsequence D1a1A2a1 Status (Error code(s): E37).

In each occurrence of subsequence D1a1A2a1 Status	
<u>In each occurrence of subsequence D1a1A2a1A Reason (if present) if field :24B:: is ...</u>	<u>Then in subsequence D1a1A2a1 Status field :25D:: must be ... ⁽³⁾</u>
<u>:24B::NMAT</u>	<u>:25D::MTCH//NMAT</u>
<u>:24B::PENF</u>	<u>:25D::SETT//PEND</u> <u>:25D::SETT//PENF</u>

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

- C9** In each occurrence of subsequence B2b, field :36B::PSTA cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence B2b if field :36B::PSTA is ...	Then one occurrence of :36B::PSTA must be ...	And the other occurrence of :36B::PSTA must be ...
Repeated	:36B::PSTA//FAMT	:36B::PSTA//AMOR
Not repeated	Not applicable	Not applicable

In each occurrence of subsequence C2, field :36B::PSTA cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C72).

Sequence C2 if field :36B::PSTA is ...	Then one occurrence of :36B::PSTA must be ...	And the other occurrence of :36B::PSTA must be ...
Repeated	:36B::PSTA//FAMT	:36B::PSTA//AMOR
Not repeated	Not applicable	Not applicable

- C10** A reference to the previously received message must be specified for each transaction reported, that is in each occurrence of subsequence B2 Transaction, field :20C::RELA must be present in one and only one occurrence of subsequence B2a Linkages; field :20C::RELA is not allowed in all other occurrences of subsequence B2a (Error code(s): C73).

A reference to the previously received message must be specified for each transaction reported, that is in each occurrence of sequence C Transaction, field :20C::RELA must be present in one and only one occurrence of subsequence C1 Linkages; field :20C::RELA is not allowed in all other occurrences of subsequence C1 (Error code(s): C74).

- C11** In sequence A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

In sequence D, if field :95L::ALTE is present, then field :95P::ASDP must be present (Error code(s): E98).

- ~~**C11** In sequence A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).~~

- C12** In subsequence B2b, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

In subsequence B2b, 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 subsequence B2b, 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 subsequence C2, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

In subsequence C2, 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 subsequence C2, 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).

MT 537 Usage Rules

- This statement is used by the account servicer to report on all pending activity to the account owner:
- The frequency and structure type of the statement must be bilaterally agreed between the account servicer and the account owner.
- The statement can be sent reflecting all outstanding pending activity information or may contain only changes since the previously sent statement.
- Since a SWIFT message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

MT 537 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 provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

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 13a: Number Identification: Statement Number

FORMAT

Option A :4!c//3!c (Qualifier)(Number Id)
 Option J :4!c//5!c (Qualifier)(Extended Number Id)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STAT	N		A or J	Statement Number

DEFINITION

This qualified generic field specifies:

STAT Statement Number Sequential number assigned to the statement.

USAGE RULES

Format Option J is only to be used in a DELTA statement (22F::CODE//DELT)

If the statement has multiple pages, the Statement Number must remain the same through all the pages. It is a unique reference to the Statement.

Two statements of the same type sent one after the other to the same Receiver in relation to the same Safekeeping Account must have different Statement Numbers. For example, a daily statement sent on day 1 would have statement number 13A::STAT//001, on day 2, :13A::STAT//002
 ...

4. Field 20C: Reference: Sender's Message Reference

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

5. 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.
PENA	Penalties	Message contains settlement penalties.

CODES

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

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

USAGE RULES

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

6. Field 98a: 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

Mandatory 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
2	M	STAT	N		A or C	Statement Date/Time

DEFINITION

This qualified generic field specifies:

PREP	Preparation Date/Time	Date/time at which the message was prepared.
STAT	Statement Date/Time	Date/time at which the statement is based (reflecting the situation at that date).

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).

7. 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 A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SFRE	N		F	Statement Frequency Indicator
2	O	CODE	N		F	Complete/Updates Indicator
3	M	STST	N		H	Statement Structure Type Indicator

DEFINITION

This qualified generic field specifies:

CODE	Complete/Updates Indicator	Specifies whether the statement is complete or contains changes only.
SFRE	Statement Frequency Indicator	Specifies the frequency of the statement.
STST	Statement Structure Type Indicator	Specifies whether the statement is sorted by status or transaction.

CODES

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

ADHO	Ad-Hoc	Statement is sent following a request by the Receiver.
DAIL	Daily	Statement is sent daily (once per day, end-of-day).
INDA	Intra-Day	Statement is sent intra-day (multiple reports during the day).
MNTH	Monthly	Statement is sent monthly (once per month).
WEEK	Weekly	Statement is sent weekly (once per week).
YEAR	Yearly	Statement is sent yearly (once per year).

CODES

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

COMP	Complete	Statement gives complete information (including information (positions, instruction statuses) which is unchanged).
DELT	Delta	Statement contains changes which have not yet been reported (delta report, that is, changes only).

CODES

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

PENA	Penalties	Statement contains penalties (sequence D is to be used).
STAT	Statuses	Statement is sorted by status (sequence B is to be used).
TRAN	Transactions	Statement is sorted by transaction (sequence C is to be used).

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8. 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

9. Field 13a: Number Identification: Linked Message**FORMAT**

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

PRESENCE

Optional in optional subsequence A1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LINK Linked Message Message type number/message identifier of the message referenced in the linkage sequence.

NETWORK VALIDATED RULES

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

USAGE RULES

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

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

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

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

PRESENCE

Mandatory in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N	C6	C	Previous Message Reference
	or	RELA	N		C	Related 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.
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NETWORK VALIDATED RULES

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

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

Option S	16c
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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
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12. 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 mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C11	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.

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

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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CODES

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

USAGE RULES

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

14. Field 17B: Flag: Activity Flag**FORMAT**

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACTI	N		B	Activity Flag

DEFINITION

This qualified generic field specifies:

ACTI Activity Flag Indicates whether transactions are reported in this statement.

CODES

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

N	No	No.
Y	Yes	Yes.

15. 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

16. 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):

STAT Status

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

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

PRESENCE

Mandatory in optional sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	IPRC	N		D	Instruction Processing Status
	or	INMH	N		D	Inferred Matching Status
	or	MTCH	N		D	Matching Status
	or	SETT	N		D	Settlement Status

DEFINITION

This qualified generic field specifies:

INMH	Inferred Matching Status	Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).
IPRC	Instruction Processing Status	Provides the processing status of an instruction (at account servicer level).
MTCH	Matching Status	Provides the matching status of the instruction.
SETT	Settlement Status	Provides the status of settlement of an instruction.

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):

CAND	Cancelled	Instruction has been cancelled.
CANP	Pending Cancellation	A cancellation request from yourself for this instruction is pending, waiting for further processing.
CGEN	Generated	The transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.
CPRC	Cancellation Request	A cancellation request from your counterparty for this transaction is pending, waiting for your cancellation request.
MPRC	Modification Request	A modification request from your counterparty for this transaction is pending waiting for your modification request or your consent.
PACK	Acknowledged/ Accepted	Instruction has been acknowledged by the account servicer.
PPRC	Pending Processing	Processing of the instruction is pending.
REPR	Repair	Instruction is accepted but in repair.

CODES

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

PEND	Pending Settlement	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Pending/Failing Settlement	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

18. 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):

REAS Reason

19. Field 24B: Reason Code

FORMAT

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

PRESENCE

Mandatory in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	CAND	N	C8	B	Cancellation Reason
	or	CANP	N	C8	B	Pending Cancellation Reason
	or	CGEN	N	C8	B	Generated Reason
	or	NMAT	N	C8	B	Unmatched Reason
	or	PACK	N	C8	B	Acknowledged/Accepted Reason
	or	PEND	N	C8	B	Pending Reason
	or	PENF	N	C8	B	Pending/Failing Reason
	or	PPRC	N	C8	B	Pending Processing Reason
	or	REPR	N	C8	B	Repair Reason

DEFINITION

This qualified generic field specifies:

CAND	Cancellation Reason	Specifies the reason why the instruction is cancelled.
CANP	Pending Cancellation Reason	Specifies the reason why a cancellation request sent for the related instruction is pending.
CGEN	Generated Reason	Specifies the reason why the transaction was generated.
NMAT	Unmatched Reason	Specifies the reason why the instruction has an unmatched status.
PACK	Acknowledged/ Accepted Reason	Specifies additional information about the processed instruction.
PEND	Pending Reason	Specifies the reason why the instruction has a pending status.
PENF	Pending/Failing Reason	Specifies the reason why the instruction has a failing settlement status.
PPRC	Pending Processing Reason	Specifies the reason why the instruction has a pending processing status.
REPR	Repair Reason	Specifies the reason why the instruction is in repair.

CODES

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

CANI	Cancelled By Yourself	Instruction has been cancelled as per your request.
CANS	Cancelled By System	Instruction has been cancelled by the settlement system.
CSUB	Cancelled By Agent	Instruction has been cancelled by the agent.
CTHP	Cancelled By Third Party	Instruction has been cancelled by a third party.
NARR	Narrative Reason	See narrative field for reason.

CODES

If Qualifier is CANP 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 account servicer's deadline. Processed on best effort basis.
CDAC	Conditional Delivery Cancellation Pending	Conditional Delivery is still pending awaiting the cancellation from at least another party.

CONF	Awaiting Confirmation	Awaiting confirmation of cancellation from the counterparty.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
NARR	Narrative Reason	See narrative field for reason.

CODES

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

CLAI	Market Claim	Transaction has been generated due to a market claim following a corporate action.
COLL	Collateral Management	Transaction has been generated for collateral management purposes.
NARR	Narrative Reason	See narrative field for reason.
RODE	Return of Refused Dump	Transaction has been generated to return a delivery previously instructed.
SPLI	Split/Shaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	Third Party	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

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 account servicer's deadline. Processed on best effort basis.
CADE	Disagreement Transaction Call Delay	Transaction call delay does not match.
CLAT	Counterparty too Late for Matching	Counterparty's instruction was too late for matching.
CMIS	Matching Instruction Not Found	A matching instruction from your counterparty could not be found.
CPCA	Counterparty Cancelled Instruction	Counterparty cancelled their instruction.
DCMX	Disagreement Cum Ex	Disagreement if trade was executed cum or ex.

DDAT	Disagreement Settlement Date	Settlement date/time does not match.
DDEA	Disagreement Deal Price	Deal price 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.
DMCT	Disagreement Automatic Generation	Disagreement on automatic generation of market claim or transformation.
DMON	Disagreement Settlement Amount	Settlement amount does not match.
DQUA	Disagreement Quantity	Quantity of financial instrument does not match.
DSEC	Disagreement Security	Financial instrument identification does not match, for example, ISIN differs, Financial Instrument Attributes differs.
DTRA	Not Recognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
DTRD	Disagreement Trade Date	Trade date does not match.
FORF	Disagreement Forfeit Amount	Forfeit amount does not match.
FRAP	Disagreement Payment Code	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
ICAG	Incorrect Agent	Delivering or receiving agent (counterparty) does not match.
ICUS	Disagreement Receiving or Delivering Custodian	Delivering or receiving custodian does not match.
IEXE	Incorrect Buyer or Seller	Buyer (receiver) or seller (deliverer) does not match.
IIND	Disagreement Common Reference	Common reference does not match.
INPS	Disagreement Place of Safekeeping	The place of safekeeping information does not allow matching to take place.
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.

MIME	Missing Market Side Details	Market side execution details are missing.
NARR	Narrative Reason	See narrative for details.
NCRR	Disagreement Currency Settlement Amount	Settlement amount currency does not match.
NMAS	No Matching Started	Matching process has not yet started.
PHYS	Disagreement Physical Settlement	Counterparty's instruction is 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 Instruction	Instruction has not been matched. It is a possible duplicate instruction.
REGD	Disagreement Registration Details	Registration details linked to the transaction are incorrect.
REPA	Disagreement Termination Transaction Amount	Termination transaction amount does not match.
REPO	Disagreement Repurchase Rate	Repurchase rate does not match.
REPP	Disagreement Premium Amount	Premium amount does not match.
RERT	Disagreement Repurchase Rate Type	Repurchase rate type does not match.
RTGS	Disagreement RTGS System	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	Disagreement Safekeeping Account	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
SETR	Disagreement Settlement Transaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR).
SETS	Disagreement Settlement System/ Method	Settlement system/method does not match (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 (repo).
TXST	Disagreement Tax Status	Disagreement on the tax status of the financial instruments to be settled.

UNBR	Unmatched Market Side Details	Market side trade is unmatched.
VASU	Disagreement Variable Rate Support	Variable rate support does not match.

CODES

If Qualifier is PACK 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 account servicer's deadline. Processed on best effort basis.
NARR	Narrative Reason	See narrative field for reason.
SMPG	Market Practice Rule Discrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

CODES

If Qualifier is PEND 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 account servicer's deadline. Processed on best effort basis.
AWMO	Awaiting Money	Financial instruments are delivered, but still awaiting money from the counterparty.
AWSH	Awaiting Securities from Counterparty	Financial instruments have not yet been received from the counterparty.
BATC	Processing Batch Difference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	Beneficial Ownership Disagreement	Disagreement in beneficial ownership.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
BOTH	Both Instructions on Hold	Counterparty's instruction and your instruction are on hold/frozen/in a preadvice mode.
CAIS	Awaiting Securities	Awaiting financial instruments from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CDLR	Conditional Delivery Awaiting Release	Instruction is in a hold/frozen/preadvice mode - infrastructure platform is awaiting release.
CERT	Wrong Certificate Numbers	Certificate number error.
CHAS	Enquiry Sent	A chaser/enquiry has been sent.

CLAC	Counterparty Insufficient Securities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLHT	Clearing House Trade	Instructed settlement date does not agree with the settlement date on the Clearing House trade, that is, a specific type of trade in India.
CMON	Counterparty Insufficient Money	Insufficient money in counterparty's account.
COLL	Securities Pledged as Collateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	Counterparty In Receivership	Counterparty is in receivership (form of bankruptcy where a court appointed person, the receiver, manages the affairs of the business).
CSDH	CSD Hold	Central securities depository has set the instruction in a hold/frozen/preadvice mode.
CVAL	CSD Validation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CYCL	Awaiting Next Settlement Cycle	Instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DEPO	Refused Deposit for Issue of Depositary Receipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment for depositary receipts granted by the issuer is exceeded by your transaction.
DISA	Natural Disaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	Counterparty Returned Shares	Counterparty has returned or refuses the securities.
DOCC	Awaiting Documents/Registration Instruction/Endorsements from Counterparty	Awaiting documents, registration instruction or endorsements from counterparty.
DOCY	Awaiting Documents/Registration Instruction/Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	Securities Frozen At CSD	Financial instruments are blocked at the CSD following a corporate event.
FUTU	Awaiting Settlement Date	Awaiting settlement date. No settlement problems to be reported.

GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
IAAD	Status Reason Investigation	Pending reason being investigated.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
INCA	Income Adjustment Required	Financial instruments require income adjustment, for example, dividend or interest.
LAAW	Awaiting Other Transaction	Awaiting settlement of a purchase to cover failing positions.
LACK	Lack of Securities	Insufficient financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LATE	Market Deadline Missed	Instruction was received after market deadline.
LINK	Pending Linked Instruction	Your instruction is pending settlement because the instruction linked to it is pending.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCON	Confirmation Not Received	Confirmation of settlement has not yet been received.
NEWI	New Issues	Financial instrument is a new issue and not yet available/tradable.
NMAS	No Matching Required	Instruction has not been matched; matching process is not required.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
PART	Trade Settles in Partials	Trade will settle in partials.
PHCK	Physical Securities in Verification Process	Physical financial instruments have been received and are being checked for authenticity.
PHSE	Physical Delivery Delay	Settlement is physical. Financial instruments are being delivered.
PRCY	Counterparty Instruction on Hold	Counterparty's instruction is on hold/frozen/in a preadvice mode.

PREA	Your Instruction on Hold	Your instruction is on hold/frozen/in a preadvice mode.
PRSY	On Hold by System	The transaction was put on hold by the system.
REFS	Not In Good Order	Delivery/receipt was refused because physical financial instruments are not in good order.
REFU	Instruction Refused/Not Recognised	Instruction has been refused or not recognised and is represented automatically.
REGT	Certificates Rejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	Securities Blocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	Lack of Stamp Duty Information	Stamp duty information is missing.
SETS	Settlement System/ Method Modified	Settlement system/method has been modified at CSD to allow settlement.
TAMM	Trade Amended in Market	Trade is being amended in the market.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

CODES

If Qualifier is PENF 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 account servicer's deadline. Processed on best effort basis.
AWMO	Awaiting Money	Financial instruments are delivered, but still awaiting money from the counterparty.
AWSH	Awaiting Securities from Counterparty	Financial instruments have not yet been received from the counterparty (if receive against payment), the money has been delivered.
BATC	Processing Batch Difference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	Beneficial Ownership Disagreement	Disagreement in beneficial ownership.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
BOTH	Both Instructions on Hold	Counterparty's instruction and your instruction are on hold/frozen/in a preadvice mode.
BYIY	Buy-in Procedure	A buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CAIS	Awaiting Securities	Awaiting financial instruments from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.

CANR	Cancellation/ Confirmation Request	A cancellation or confirmation of instruction is required.
CDLR	Conditional Delivery Awaiting Release	Instruction is in a hold/frozen/preadvice mode - infrastructure platform is awaiting release.
CERT	Wrong Certificate Numbers	Certificate number error.
CHAS	Enquiry Sent	A chaser/enquiry has been sent.
CLAC	Counterparty Insufficient Securities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLAT	Counterparty too Late for Settlement	Counterparty's instruction was too late for settlement (that is received too late, matching or settlement problems solved too late).
CLHT	Clearing House Trade	Instructed settlement date does not agree with the settlement date on the Clearing House trade, that is, a specific type of trade in India.
CMON	Counterparty Insufficient Money	Insufficient money in counterparty's account.
COLL	Securities Pledged as Collateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	Counterparty In Receivership	Counterparty is in receivership (form of bankruptcy where a court appointed person, the receiver, manages the affairs of the business).
CSDH	CSD Hold	Central securities depository has set the instruction in a hold/frozen/preadvice mode.
CVAL	CSD Validation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CYCL	Awaiting Next Settlement Cycle	Instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/deliverable. Physical financial instruments need to be obtained in deliverable denominated quantities.
DEPO	Refused Deposit for Issue of Depositary Receipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
DISA	Natural Disaster	Exceptional closing of all financial institutions due to natural disaster, for example, typhoon, flooding, earthquake, hurricane.
DKNY	Counterparty Returned Shares	Counterparty has returned or refused the financial instruments.
DOCC	Awaiting Documents/ Registration Instruction/ Endorsements from Counterparty	Awaiting documents, registration instruction or endorsements from counterparty.

DOCY	Awaiting Documents/ Registration Instruction/ Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	Securities Frozen At CSD	Financial instruments are blocked at the CSD following a corporate event.
GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
IAAD	Status Reason Investigation	Failing reason being investigated.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
INCA	Income Adjustment Required	Financial instruments require income adjustment, for example, dividend or interest.
LAAW	Awaiting Other Transaction	Awaiting settlement of a purchase to cover failing positions.
LACK	Lack of Securities	Insufficient deliverable financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LATE	Market Deadline Missed	Instruction was received after market deadline.
LINK	Pending Linked Instruction	A linked instruction is pending/failing.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MLAT	Money/Securities too Late for Settlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
MONEY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCON	Confirmation Not Received	Confirmation of settlement has not yet been received.
NEWI	New Issues	Financial instrument is a new issue and not yet available/tradable.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.

OBJT	Under Objection	Financial instruments are stolen, in dispute, under objection etc.
PART	Trade Settles in Partials	Trade will settle in partials.
PHCK	Physical Securities in Verification Process	Physical financial instruments have been received and are being checked for authenticity.
PHSE	Physical Delivery Delay	Settlement is physical. Financial instruments are being delivered.
PRCY	Counterparty Instruction on Hold	Counterparty's instruction is on hold/frozen/in a preadvice mode.
PREA	Your Instruction on Hold	Your instruction is on hold/frozen/in a preadvice mode.
PRSY	On Hold by System	The transaction was put on hold by the system.
REFS	Not In Good Order	Delivery/receipt was refused because physical financial instruments are not in good order.
REGT	Certificates Rejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	Securities Blocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	Lack of Stamp Duty Information	Stamp duty information is missing.
SETS	Settlement System/ Method Modified	Settlement system/method has been modified at CSD to allow settlement.
STCD	Confirmation Discrepancy	Discrepancy in the settlement confirmation.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

CODES

If Qualifier is PPRC 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 account servicer's deadline. Processed on best effort basis.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
CAIS	Awaiting Securities	Awaiting securities from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CERT	Wrong Certificate Numbers	Certificate number error.
COLL	Securities Pledged as Collateral	Securities are not deliverable as they are pledged as collateral.

DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DOCY	Awaiting Documents/Registration Instruction/Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
LACK	Lack of Securities	Insufficient financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NEXT	Next Process	Next Process is launched. No processing pending problems to be reported.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

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):

BATC	Processing Batch Repair	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	Transaction Call Delay Repair	Unrecognised or invalid transaction call delay.
CAEV	Corporate Action Repair	Corporate action pending on the financial instrument instructed.
CASH	Cash Account Repair	Unrecognised or invalid cash account.

CASY	Impossible Cash Settlement System	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	Settlement Date Repair	Unrecognised or invalid settlement date.
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	Quantity Repair	Unrecognised or invalid settlement quantity.
DSEC	Security Repair	Unrecognised or invalid financial instrument identification.
DTRD	Trade Date Repair	Unrecognised or invalid trade date.
ICAG	Agent Repair	Unrecognised or invalid receiving or delivering agent.
ICUS	Receiving or Delivering 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.
INPS	Place of Safekeeping Repair	Unrecognised, invalid or missing Place of Safekeeping.
LEOG	Letter of Guarantee Indicator Repair	Unrecognised or invalid letter of guarantee indicator instructed.
MINO	Minimum Settlement Quantity Repair	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	Multiple Settlement Quantity Repair	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCRR	Settlement Amount Currency Repair	Unrecognised or invalid settlement amount currency.
PHYS	Physical Settlement Impossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	Place of Trade Repair	Unrecognised or invalid place of trade.
REFE	Reference Repair	Instruction has a reference identical to another previously received instruction.
REPA	Termination Transaction Amount Repair	Unrecognised or invalid termination transaction amount.

REPO	Repurchase Rate Repair	Unrecognised or invalid repurchase rate.
REPP	Premium Amount Repair	Unrecognised or invalid premium amount.
RTGS	Impossible to use the RTGS system instructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	Safekeeping Account Repair	Unrecognised or invalid message sender's safekeeping account.
SDUT	Lack of Stamp Duty Information	Required stamp duty information is missing.
SETR	Settlement Transaction 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/Time Repair	Unrecognised or invalid closing date/time.
TXST	Tax Status Repair	Unrecognised or invalid tax status of the securities instructed.

USAGE RULES

Using of a settlement status/reason alone means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

20. Field 70D: Narrative: Reason Narrative

FORMAT

Option D :4!c//6*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	REAS	N		D	Reason Narrative

DEFINITION

This qualified generic field specifies:

REAS	Reason Narrative	Provides additional reason information.
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USAGE RULES

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

21. Field 16S: End of Block

FORMAT

Option S	16c
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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):

REAS	Reason
------	--------

22. Field 16R: Start of Block

FORMAT

Option R	16c
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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):

TRAN	Transaction
------	-------------

23. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence B2a

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

24. 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 B2a

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.

25. 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 B2a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	POOL	N		C	Pool Reference
	or	PREV	N		C	Previous Reference
	or	RELA	N	C10	C	Related Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	ASRF	N		C	Account Servicer Reference
	or	CORP	N		C	Corporate Action Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	MITI	N		C	Market Infrastructure Transaction Identification
	or	PCTI	N		C	Processor Transaction Identification

DEFINITION

This qualified generic field specifies:

ASRF	Account Servicer Reference	Reference assigned to the reported transaction by the account servicer.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
COMM	Common Reference	Unique reference agreed upon by the Investment Manager AND the Broker/Dealer to identify the trade. This reference should be passed down and up through the whole life cycle of the transaction.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREV	Previous Reference	Reference of the linked message which was previously sent.
RELA	Related Reference	Reference of the linked message which was previously received.
TCTR	Triparty-Agent's/ Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/ Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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

When no reference is available for the instruction, for example, the instruction was sent by fax, the Related Reference (RELA) must be :20C::RELA//NONREF.

26. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence B2a

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

27. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence B2b

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):

TRANSDDET Transaction Details

28. 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 H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

PRESENCE

Optional in optional subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLEA	R	C12	H or L	Place of Clearing
2	O	TRAD	R	C12	B or L	Place of Trade
3	O	SAFE	R	C12	B, C, F, or L	Place of Safekeeping

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded, directly by the account owner or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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	Trade was executed on various places.

CODES

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

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

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

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

NETWORK VALIDATED RULES

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

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

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

USAGE RULES

When qualifier is TRAD and Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

29. Field 35B: Identification of the Financial Instrument

FORMAT

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

Mandatory in optional subsequence B2b

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 36B: Quantity of Financial Instrument: Posting Quantity

FORMAT

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

PRESENCE

Mandatory in optional subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PSTA	R	C9	B	Posting Quantity

DEFINITION

This qualified generic field specifies:

PSTA Posting Quantity Quantity of financial instrument posted to the safekeeping account.

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 optional subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PSTA	N	C2	A	Posting Amount
2	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

This qualified generic field specifies:

OCMT	Original Currency and Ordered Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PSTA	Posting Amount	Amount of money that is to be/was posted to the account.

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 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 subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAN	N		F	Transaction Indicator
2	M	REDE	N		H	Receive/Deliver Indicator
3	M	PAYM	N		H	Payment Indicator
4	O	STCO	R		F	Settlement Transaction Condition Indicator
5	O	TRCA	N		F	Party Capacity Indicator
6	O	STAM	N		F	Stamp Duty Indicator
7	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
8	O	REGT	N		F	Registration Indicator
9	O	BENE	N		F	Beneficial Ownership Indicator
10	O	CASY	N		F	Cash Settlement System Indicator
11	O	TCPI	N		F	Tax Capacity Party Indicator
12	O	REPT	N		F	Repurchase Type Indicator
13	O	MACL	N		F	Market Side Indicator
14	O	BLOC	N		F	Block Trade Indicator
15	O	REST	N		F	Restrictions Indicator
16	O	SETS	N		F	Settlement System/Method Indicator
17	O	NETT	N		F	Netting Eligibility Indicator
18	O	CCPT	N		F	CCP Eligibility Indicator
19	O	LEOG	N		F	Letter of Guarantee Indicator
20	O	CAEV	N		F	Corporate Action Event Indicator
	or	SETR	N		F	Type of Settlement Transaction Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CAEV	Corporate Action Event Indicator	Specifies the type of corporate event.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
REDE	Receive/Deliver Indicator	Specifies whether the transaction is a receipt or delivery of financial instruments.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Restrictions governing the transfer of ownership of security.
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 was to be settled.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.

TRAN	Transaction Indicator	Specifies the type of activity to which this instruction relates.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

CODES

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

BOLE	Borrowing/Lending Activity	Transaction relates to lending/borrowing.
CLAI	Market Claim	Transaction relates to a market claim following a corporate action.
COLL	Collateral Activity	Transaction relates to collateral.
CORP	Corporate Action Activity	Transaction relates to corporate action.
SETT	Settlement and Clearing Activity	Transaction relates to settlement and clearing.

CODES

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

DELI	Deliver	Financial Instruments will be debited from the safekeeping account.
RECE	Receive	Financial Instruments will be credited to the safekeeping account.

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 of payment.

CODES

In option F, 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 ownership of the asset to another party.
BUTC	Buy to Cover	Settlement transaction is a buy to cover.
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.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.
FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	Partial settlement is allowed.
PENS	Pending Sale	Accounting information that the position to cover the pending sale will be available by contractual settlement date.
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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SHOR	Short Sale Indicator	Settlement transaction will create a short position.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

CODES

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

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.

SPRI	Settling as a Principal	Party settles its own trades.
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CODES

In option F, 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

In option F, 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

In option F, 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

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

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

CODES

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

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

In option F, 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.
PADJ	Principal/Exposure Adjustment	Relates to a principal adjustment.
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

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

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

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

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

CODES

In option F, 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

In option F, 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

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

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

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

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

CODES

In option F, 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

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

ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
ACTV	Trading Status: Active	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BIDS	Repurchase Offer/ Issuer Bid/Reverse Rights	Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
BMET	Bond Holder Meeting	Physical meeting of bond holders.
BONU	Bonus Issue/ Capitalisation Issue	Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
BPUT	Put Redemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy involves formal court ruling. Securities may become valueless.
CAPD	Capital Distribution	The Corporate event pays shareholders an amount in cash issued from the Capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	Capital Gains Distribution	Distribution of profits resulting from the sale of company assets, for example, Shareholders of Mutual Funds, Unit Trusts, or Sicavs are recipients of capital gains distributions which are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
CERT	Non-US TEFRA D Certification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
CHAN	Change	Information regarding a change further described in the corporate action details.
CLSA	Class Action/ Proposed Settlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CMET	Court Meeting	Announcement of a meeting at a Court.

CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.
CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
COOP	Company Option	A Company Option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CREV	Credit Event	An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfil his financial obligations (as defined in terms and conditions).
DECR	Decrease in Value	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DFLT	Bond Default	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
DLST	Trading Status: Delisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DRCA	Cash Distribution From Non-Eligible Securities Sales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DRIP	Dividend Reinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DTCH	Dutch Auction, Bid Tender	An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.

DVCA	Cash Dividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.
DVOP	Dividend Option	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DVSC	Scrip Dividend/ Payment	Dividend or interest paid in the form of scrip.
DVSE	Stock Dividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
EXRI	Call on Intermediate Securities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
EXTM	Maturity Extension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
EXWA	Warrant Exercise/ Warrant Conversion	Option to buy (call warrant) or to sell (put warrant) a specific amount of equities, cash, commodity, etc, at a predetermined price over a specific period of time.
INCR	Increase in Value	Increase in the face value of a single security. The number of circulating securities remains unchanged.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
INTR	Interest Payment	Interest payment distributed to holders of an interest bearing asset.
LIQU	Liquidation Dividend/ Liquidation Payment	A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
MCAL	Full Call/Early Redemption	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
MEET	Annual General Meeting	Annual general meeting.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.

NOOF	Non-Official Offer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.
ODLT	Odd Lot Sale/ Purchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OMET	Ordinary General Meeting	Ordinary general meeting.
OTHR	Other Event	Other event, use only when no other event type applies, for example, a new event type.
PARI	Pari-Passu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc.
PCAL	Partial Redemption Without Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PDEF	Partial Defeasance/ Pre-Funding	Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PINK	Pay In Kind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	Place of Incorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PPMT	Instalment Call	An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
PRED	Partial Redemption With Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PRII	Interest Payment with Principal	An event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
PRIO	Priority Issue	Form of open or public offer where priority is given to existing shareholders due to limited amount of securities available in the offer. Shareholders can buy a type of security during a short period of time.
REDM	Final Maturity	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	Remarketing Agreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.

RHDI	Intermediate Securities Distribution	The distribution of intermediate securities that gives the holder the right to take part in a future event.
RHTS	Rights Issue/ Subscription Rights/Rights Offer	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
SHPR	Shares Premium Dividend	This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	Smallest Negotiable Unit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	Spin-Off	A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
SPLF	Stock Split/Change in Nominal Value/ Subdivision	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
SPLR	Reverse Stock Split/Change in Nominal Value	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
SUSP	Trading Status: Suspended	Trading in the security has been suspended.
TEND	Tender/Acquisition/ Takeover/Purchase Offer	An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
TNDP	Tax On Non-Distributed Proceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.
TREC	Tax Reclaim	Event related to tax reclaim activities.
WRTH	Worthless	Booking out of valueless securities.
WTRC	Withholding Tax Relief Certification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
XMET	Extraordinary or Special General Meeting	Extraordinary or special general meeting.

CODES

In option F, 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.
CLAI	Market Claim	Transaction resulting from a market claim.

CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
PREA	Pre-Advice	Transaction is a pre-advice, that is for matching purposes only.
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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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

In option F, if Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

USAGE RULES

The Qualifier SETR must only be used with code PREA (Preadvice) in communications between CSD/ICSD and their participants.

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

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.

For two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the status on the opening/initiation leg of the transaction will be provided by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo opening	DELI	REPU
Reverse repo opening	RECE	RVPO
Triparty repo opening	DELI	TRPO
Triparty reverse repo opening	RECE	TRVO
Securities lending initiation	DELI	SECL
Securities borrowing initiation	RECE	SECB
Sell-buy back: sell	DELI	SBBK
Buy-sell back: buy	RECE	BSBK
Collateral (giver) out: initiation	DELI	COLO
Collateral (taker) in: initiation	RECE	COLI

The status on the closing/return leg of the transaction will be provided by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo closing	RECE	REPU
Reverse repo closing	DELI	RVPO
Triparty repo closing	RECE	TRPO
Triparty reverse repo closing	DELI	TRVO
Securities lending return	RECE	SECL
Securities borrowing return	DELI	SECB
Sell-buy back: buy back	RECE	SBBK
Buy-sell back: sell back	DELI	BSBK
Collateral (giver) out: return	RECE	COLO

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Collateral (taker) in: return	DELI	COLI

33. 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 optional subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXSE	N		A or C	Expected Settlement Date/Time
2	M	SETT	N		A, B, or C	Settlement Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time
4	O	TRAD	N		A, B, or C	Trade Date/Time
5	O	EXVA	N		A or C	Expected Value Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
EXSE	Expected Settlement Date/Time	Date/time at which the Sender expects settlement.
EXVA	Expected Value Date/Time	For against payment transactions, the value date/time at which the Sender expects the settlement amount to be credited or debited.
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 SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

OPEN	Open-Dated	Date has not been established.
UKWN	Unknown	Date is unknown.

CODES

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

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

USAGE RULES

ADEL, Late delivery date is used for pool trades that result from the original TBA's. (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

34. Field 70E: Narrative: Transaction Details Narrative**FORMAT**

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

PRESENCE

Optional in optional subsequence B2b

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TRDE	N		E	Transaction Details Narrative

DEFINITION

This qualified generic field specifies:

TRDE	Transaction Details Narrative	Provides additional details on the transaction which can not be included within the structured fields of the message.
------	-------------------------------	---

USAGE RULES

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

35. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence B2b1

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

36. 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)

PRESENCE

Mandatory in optional subsequence B2b1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C3, C5	P, Q, or R	Buyer
	or	DEAG	N	C3, C4	P, Q, or R	Delivering Agent

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	DECU	N	C3, C5	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C3, C5	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C3, C5	P, Q, or R	Deliverer's Intermediary 2
	or	PSET	N	C3	C, P, or Q	Place of Settlement
	or	REAG	N	C3, C4	P, Q, or R	Receiving Agent
	or	RECU	N	C3, C5	P, Q, or R	Receiver's Custodian
	or	REI1	N	C3, C5	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C3, C5	P, Q, or R	Receiver's Intermediary 2
	or	SELL	N	C3, C5	P, Q, or R	Seller
2	O	ALTE	N		L	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.

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) 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.

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*.

37. 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 B2b1

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

USAGE RULES

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

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

38. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in optional subsequence B2b1

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).

39. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence B2b1

DEFINITION

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

CODES

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

SETPRTY	Settlement Parties
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40. Field 16S: End of Block

FORMAT

Option S	16c
----------	-----

PRESENCE

Mandatory in optional subsequence B2b

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):

TRANSDT	Transaction Details
---------	---------------------

41. 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):

TRAN Transaction

42. 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):

STAT Status

43. 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):

TRANS Transactions

44. 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):

LINK Linkages

45. 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 C1

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.

46. 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 C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	POOL	N		C	Pool Reference
	or	PREV	N		C	Previous Message Reference
	or	RELA	N	C10	C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	ASRF	N		C	Account Servicer Reference
	or	CORP	N		C	Corporate Action Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	MITI	N		C	Market Infrastructure Transaction Identification
	or	PCTI	N		C	Processor Transaction Identification

DEFINITION

This qualified generic field specifies:

ASRF	Account Servicer Reference	Reference assigned to the reported transaction by the account servicer.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
COMM	Common Reference	Unique reference agreed upon by the Investment Manager AND the Broker/Dealer to identify the trade. This reference should be passed down and up through the whole life cycle of the transaction.

CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.
RELA	Related Message Reference	Message reference of the linked message which was previously received.
TCTR	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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 '//'.
For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

USAGE RULES

When no reference is available for the instruction, for example, the instruction was sent by fax, the Related Reference (RELA) must be :20C::RELA/NONREF.

47. 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):

LINK	Linkages
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48. Field 16R: Start of Block**FORMAT**

Option R	16c
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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):

TRANSDDET	Transaction Details
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49. 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 H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option L	:4!c//18!c2!n	(Qualifier)(Legal Entity Identifier)

PRESENCE

Optional in optional subsequence C2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLEA	R	C12	H or L	Place of Clearing
2	O	TRAD	R	C12	B or L	Place of Trade
3	O	SAFE	R	C12	B, C, F, or L	Place of Safekeeping

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.
TRAD	Place of Trade	Place at which the order was traded, directly by the account owner or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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	Trade was executed on various places.

CODES

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

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

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

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.

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

NETWORK VALIDATED RULES

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

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

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

USAGE RULES

When qualifier is TRAD and Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

50. Field 35B: Identification of the Financial Instrument

FORMAT

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

Mandatory in optional subsequence C2

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.

51. Field 36B: Quantity of Financial Instrument: Posting Quantity

FORMAT

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

PRESENCE

Mandatory in optional subsequence C2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PSTA	R	C9	B	Posting Quantity

DEFINITION

This qualified generic field specifies:

PSTA Posting Quantity Quantity of financial instrument posted to the safekeeping account.

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).

52. Field 19A: Amount

FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(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	PSTA	N	C2	A	Posting Amount
2	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

This qualified generic field specifies:

OCMT	Original Currency and Ordered Amount	Posting/settlement amount in its original currency when conversion from/into another currency has occurred.
PSTA	Posting Amount	Amount of money that is to be/was posted to the account.

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).

53. 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 subsequence C2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TRAN	N		F	Transaction Indicator
2	M	REDE	N		H	Receive/Deliver Indicator
3	M	PAYM	N		H	Payment Indicator
4	O	STCO	R		F	Settlement Transaction Condition Indicator
5	O	TRCA	N		F	Party Capacity Indicator
6	O	STAM	N		F	Stamp Duty Indicator
7	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
8	O	REGT	N		F	Registration Indicator
9	O	BENE	N		F	Beneficial Ownership Indicator
10	O	CASY	N		F	Cash Settlement System Indicator
11	O	TCPI	N		F	Tax Capacity Party Indicator
12	O	REPT	N		F	Repurchase Type Indicator
13	O	MACL	N		F	Market Side Indicator
14	O	BLOC	N		F	Block Trade Indicator
15	O	REST	N		F	Restrictions Indicator
16	O	SETS	N		F	Settlement System/Method Indicator
17	O	NETT	N		F	Netting Eligibility Indicator
18	O	CCPT	N		F	CCP Eligibility Indicator
19	O	LEOG	N		F	Letter of Guarantee Indicator
20	O	CAEV	N		F	Corporate Action Event Indicator
	or	SETR	N		F	Type of Settlement Transaction Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
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BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CAEV	Corporate Action Event Indicator	Specifies the type of corporate event.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
REDE	Receive/Deliver Indicator	Specifies whether the transaction is a receipt or delivery of financial instruments.
REGT	Registration Indicator	Specifies whether registration should occur upon receipt.
REPT	Repurchase Type Indicator	Specifies the type of repurchase transaction.
REST	Restrictions Indicator	Restrictions governing the transfer of ownership of security.
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 was to be settled.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAN	Transaction Indicator	Specifies the type of activity to which this instruction relates.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

CODES

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

BOLE	Borrowing/Lending Activity	Transaction relates to lending/borrowing.
CLAI	Market Claim	Transaction relates to a market claim following a corporate action.
COLL	Collateral Activity	Transaction relates to collateral.
CORP	Corporate Action Activity	Transaction relates to corporate action.
SETT	Settlement and Clearing Activity	Transaction relates to settlement and clearing.

CODES

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

DELI	Deliver	Financial Instruments will be debited from the safekeeping account.
RECE	Receive	Financial Instruments will be credited to the safekeeping account.

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 of payment.

CODES

In option F, 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 ownership of the asset to another party.
BUTC	Buy to Cover	Settlement transaction is a buy to cover.
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.
EXPI	Expired	Settlement transaction relates to options, futures or derivatives that have expired.

FRCL	Free Clean Settlement	Delivery will be made free of payment but a clean payment order will be sent.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	Partial settlement is allowed.
PENS	Pending Sale	Accounting information that the position to cover the pending sale will be available by contractual settlement date.
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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SHOR	Short Sale Indicator	Settlement transaction will create a short position.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

CODES

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

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.
SPRI	Settling as a Principal	Party settles its own trades.

CODES

In option F, 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

In option F, 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

In option F, 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

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

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

CODES

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

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

In option F, 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.
PADJ	Principal/Exposure Adjustment	Relates to a principal adjustment.
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

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

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

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

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

CODES

In option F, 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

In option F, 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

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

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

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

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

CODES

In option F, 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

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

ACCU	Accumulation	Funds related event in which the income (for example accumulation units) that accrues during an accounting period is retained within the fund instead of being paid away to investors. The retained income is nonetheless deemed to have been distributed to investors for tax purposes.
ACTV	Trading Status: Active	Trading in the security has commenced or security has been re-activated after a suspension in trading.
ATTI	Attachment	Combination of different security types to create a unit. Units are usually comprised of warrants and bonds or warrants and equities. Securities may be combined at the request of the security holder or based on market convention.
BIDS	Repurchase Offer/ Issuer Bid/Reverse Rights	Offer to existing holders by the issuing company to repurchase its own securities. The objective of the offer is to reduce the number of outstanding securities.
BMET	Bond Holder Meeting	Physical meeting of bond holders.
BONU	Bonus Issue/ Capitalisation Issue	Security holders receive additional assets free of payment from the issuer, in proportion to their holding.
BPUT	Put Redemption	Early redemption of a security at the election of the holder subject to the terms and condition of the issue with no reduction in nominal value.
BRUP	Bankruptcy	Legal status of a company unable to pay creditors. Bankruptcy involves formal court ruling. Securities may become valueless.
CAPD	Capital Distribution	The Corporate event pays shareholders an amount in cash issued from the Capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged.
CAPG	Capital Gains Distribution	Distribution of profits resulting from the sale of company assets, for example, Shareholders of Mutual Funds, Unit Trusts, or Sicavs are recipients of capital gains distributions which are often reinvested in additional shares of the fund.
CAPI	Capitalisation	Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation.
CERT	Non-US TEFRA D Certification	Non-US beneficial owner certification requirement for exchange of temporary to permanent notes.
CHAN	Change	Information regarding a change further described in the corporate action details.
CLSA	Class Action/ Proposed Settlement	Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction.
CMET	Court Meeting	Announcement of a meeting at a Court.
CONS	Consent	Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond.

CONV	Conversion	Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio.
COOP	Company Option	A Company Option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date.
CREV	Credit Event	An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfil his financial obligations (as defined in terms and conditions).
DECR	Decrease in Value	Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders.
DETI	Detachment	Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention.
DFLT	Bond Default	Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied.
DLST	Trading Status: Delisted	Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation.
DRAW	Drawing	Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way.
DRCA	Cash Distribution From Non-Eligible Securities Sales	Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program.
DRIP	Dividend Reinvestment	Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend.
DSCL	Disclosure	Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer.
DTCH	Dutch Auction, Bid Tender	An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer.
DVCA	Cash Dividend	Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency.

DVOP	Dividend Option	Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market.
DVSC	Scrip Dividend/ Payment	Dividend or interest paid in the form of scrip.
DVSE	Stock Dividend	Dividend paid to shareholders in the form of equities of the issuing corporation.
EXOF	Exchange	Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation".
EXRI	Call on Intermediate Securities	Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities.
EXTM	Maturity Extension	As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval.
EXWA	Warrant Exercise/ Warrant Conversion	Option to buy (call warrant) or to sell (put warrant) a specific amount of equities, cash, commodity, etc, at a predetermined price over a specific period of time.
INCR	Increase in Value	Increase in the face value of a single security. The number of circulating securities remains unchanged.
INFO	Information	Information provided by the issuer having no accounting/financial impact on the holder.
INTR	Interest Payment	Interest payment distributed to holders of an interest bearing asset.
LIQU	Liquidation Dividend/ Liquidation Payment	A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security.
MCAL	Full Call/Early Redemption	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity.
MEET	Annual General Meeting	Annual general meeting.
MRGR	Merger	Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange.
NOOF	Non-Official Offer	Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer.

ODLT	Odd Lot Sale/ Purchase	Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer.
OMET	Ordinary General Meeting	Ordinary general meeting.
OTHR	Other Event	Other event, use only when no other event type applies, for example, a new event type.
PARI	Pari-Passu	Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc.
PCAL	Partial Redemption Without Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT).
PDEF	Partial Defeasance/ Pre-Funding	Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity.
PINK	Pay In Kind	Interest payment, in any kind except cash, distributed to holders of an interest bearing asset.
PLAC	Place of Incorporation	Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar.
PPMT	Instalment Call	An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser.
PRED	Partial Redemption With Pool Factor Reduction	Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs.
PRII	Interest Payment with Principal	An event which consists of two components, the decrease of the amortized value of a pool factor security and an interest payment.
PRIO	Priority Issue	Form of open or public offer where priority is given to existing shareholders due to limited amount of securities available in the offer. Shareholders can buy a type of security during a short period of time.
REDM	Final Maturity	The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity.
REDO	Redenomination	Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency.
REMK	Remarketing Agreement	Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders.
RHDI	Intermediate Securities Distribution	The distribution of intermediate securities that gives the holder the right to take part in a future event.

RHTS	Rights Issue/ Subscription Rights/Rights Offer	Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event.
SHPR	Shares Premium Dividend	This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications.
SMAL	Smallest Negotiable Unit	Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit.
SOFF	Spin-Off	A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment.
SPLF	Stock Split/Change in Nominal Value/ Subdivision	Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly.
SPLR	Reverse Stock Split/Change in Nominal Value	Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly.
SUSP	Trading Status: Suspended	Trading in the security has been suspended.
TEND	Tender/Acquisition/ Takeover/Purchase Offer	An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities.
TNDP	Tax On Non- Distributed Proceeds	Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.
TREC	Tax Reclaim	Event related to tax reclaim activities.
WRTH	Worthless	Booking out of valueless securities.
WTRC	Withholding Tax Relief Certification	Certification process for withholding tax reduction or exemption based on the tax status of the holder.
XMET	Extraordinary or Special General Meeting	Extraordinary or special general meeting.

CODES

In option F, 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.
CLAI	Market Claim	Transaction resulting from a market claim.
CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.

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	Move of Stock	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.
PREA	Pre-Advice	Transaction is a pre-advice, that is for matching purposes only.
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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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

In option F, if Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

USAGE RULES

The Qualifier SETR must only be used with code PREA (Preadvice) in communications between CSD/ICSD and their participants.

The use of a specific corporate action event type code is allowed only if this specific event triggers a securities movement as per the Event Interpretation Grid published by the Securities Market Practice Group (SMPG).

The corporate action event indicator code OTHR must only be used in case no other corporate action event code is appropriate.

The corporate action event indicator code CHAN must only be used in case no other corporate action event code is appropriate and only for an event which relates to a change.

The corporate action event indicator code REDM must only be used when the redemption is decided by the issuer and not by the holders.

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS and STCO must be pre-agreed between account owner and account servicer.

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.

For two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the status on the opening/initiation leg of the transaction will be provided by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo opening	DELI	REPU
Reverse repo opening	RECE	RVPO
Triparty repo opening	DELI	TRPO
Triparty reverse repo opening	RECE	TRVO
Securities lending initiation	DELI	SECL
Securities borrowing initiation	RECE	SECB
Sell-buy back: sell	DELI	SBBK
Buy-sell back: buy	RECE	BSBK
Collateral (giver) out: initiation	DELI	COLO
Collateral (taker) in: initiation	RECE	COLI

The status on the closing/return leg of the transaction will be provided by sending the below combination of Receive/Delivery Indicator (:22F::REDE) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Repo closing	RECE	REPU
Reverse repo closing	DELI	RVPO
Triparty repo closing	RECE	TRPO
Triparty reverse repo closing	DELI	TRVO
Securities lending return	RECE	SECL
Securities borrowing return	DELI	SECB
Sell-buy back: buy back	RECE	SBBK
Buy-sell back: sell back	DELI	BSBK
Collateral (giver) out: return	RECE	COLO

Two leg transaction	Receive/Delivery Indicator	Type of Settlement Transaction
Collateral (taker) in: return	DELI	COLI

54. 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 optional subsequence C2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXSE	N		A or C	Expected Settlement Date/Time
2	M	SETT	N		A, B, or C	Settlement Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time
4	O	TRAD	N		A, B, or C	Trade Date/Time
5	O	EXVA	N		A or C	Expected Value Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
EXSE	Expected Settlement Date/Time	Date/time at which the Sender expects settlement.
EXVA	Expected Value Date/Time	For against payment transactions, the value date/time at which the Sender expects the settlement amount to be credited or debited.
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 SETT and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98):

OPEN	Open-Dated	Date has not been established.
UKWN	Unknown	Date is unknown.

CODES

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

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

USAGE RULES

ADEL, Late delivery date is used for pool trades that result from the original TBA's. (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

55. Field 70E: Narrative: Transaction Details 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	TRDE	N		E	Transaction Details Narrative

DEFINITION

This qualified generic field specifies:

TRDE	Transaction Details Narrative	Provides additional details on the transaction which can not be included within the structured fields of the message.
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USAGE RULES

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

56. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence C2a

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

57. 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)

PRESENCE

Mandatory in optional subsequence C2a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C3, C5	P, Q, or R	Buyer
	or	DEAG	N	C3, C4	P, Q, or R	Delivering Agent

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	DECU	N	C3, C5	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C3, C5	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C3, C5	P, Q, or R	Deliverer's Intermediary 2
	or	PSET	N	C3	C, P, or Q	Place of Settlement
	or	REAG	N	C3, C4	P, Q, or R	Receiving Agent
	or	RECU	N	C3, C5	P, Q, or R	Receiver's Custodian
	or	REI1	N	C3, C5	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C3, C5	P, Q, or R	Receiver's Intermediary 2
	or	SELL	N	C3, C5	P, Q, or R	Seller
2	O	ALTE	N		L	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 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	Party that delivers the financial instrument.

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) 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.

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*.

58. 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 C2a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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CODES

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

USAGE RULES

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

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

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

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

Optional in optional subsequence C2a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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NETWORK VALIDATED RULES

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

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

Option S	16c
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PRESENCE

Mandatory in optional subsequence C2a

DEFINITION

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

CODES

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

SETPRTY	Settlement Parties
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61. Field 16S: End of Block

FORMAT

Option S	16c
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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):

TRANSDDET	Transaction Details
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62. Field 16R: Start of Block

FORMAT

Option R	16c
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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):

STAT Status

63. Field 25D: Status Code

FORMAT

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

PRESENCE

Mandatory in optional subsequence C3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	IPRC	N		D	Instruction Processing Status
	or	INMH	N		D	Inferred Matching Status
	or	MTCH	N		D	Matching Status
	or	SETT	N		D	Settlement Status

DEFINITION

This qualified generic field specifies:

INMH	Inferred Matching Status	Provides the matching status of an instruction as per the account servicer based on an allegation. At this time no matching took place on the market (at the CSD/ICSD).
IPRC	Instruction Processing Status	Provides the processing status of an instruction (at account servicer level).
MTCH	Matching Status	Provides the matching status of the instruction.
SETT	Settlement Status	Provides the status of settlement of an instruction.

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):

CAND	Cancelled	Instruction has been cancelled.
CANP	Pending Cancellation	A cancellation request from yourself for this instruction is pending, waiting for further processing.
CGEN	Generated	The transaction was created by the account servicer or a third party. It was not instructed directly by the account owner.
CPRC	Cancellation Request	A cancellation request from your counterparty for this transaction is pending, waiting for your cancellation request.

MPRC	Modification Request	A modification request from your counterparty for this transaction is pending waiting for your modification request or your consent.
PACK	Acknowledged/ Accepted	Instruction has been acknowledged by the account servicer.
PPRC	Pending Processing	Processing of the instruction is pending.
REPR	Repair	Instruction is accepted but in repair.

CODES

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

PEND	Pending Settlement	Instruction is pending. Settlement at the instructed settlement date is still possible.
PENF	Pending/Failing Settlement	Instruction is failing. Settlement at the instructed settlement date is no longer possible.

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

Option R 16c

PRESENCE

Mandatory in optional subsequence C3a

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
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65. Field 24B: Reason Code

FORMAT

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

PRESENCE

Mandatory in optional subsequence C3a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	CAND	N	C8	B	Cancellation Reason
	or	CANP	N	C8	B	Pending Cancellation Reason
	or	CGEN	N	C8	B	Generated Reason
	or	NMAT	N	C8	B	Unmatched Reason
	or	PACK	N	C8	B	Acknowledged/Accepted Reason
	or	PEND	N	C8	B	Pending Reason
	or	PENF	N	C8	B	Pending/Failing Reason
	or	PPRC	N	C8	B	Pending Processing Reason
	or	REPR	N	C8	B	Repair Reason

DEFINITION

This qualified generic field specifies:

CAND	Cancellation Reason	Specifies the reason why the instruction is cancelled.
CANP	Pending Cancellation Reason	Specifies the reason why a cancellation request sent for the related instruction is pending.
CGEN	Generated Reason	Specifies the reason why the transaction was generated.
NMAT	Unmatched Reason	Specifies the reason why the instruction has an unmatched status.
PACK	Acknowledged/Accepted Reason	Specifies additional information about the processed instruction.
PEND	Pending Reason	Specifies the reason why the instruction has a pending status.
PENF	Pending/Failing Reason	Specifies the reason why the instruction has a failing settlement status.
PPRC	Pending Processing Reason	Specifies the reason why the instruction has a pending processing status.

REPR	Repair Reason	Specifies the reason why the instruction is in repair.
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CODES

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

CANI	Cancelled By Yourself	Instruction has been cancelled as per your request.
CANS	Cancelled By System	Instruction has been cancelled by the settlement system.
CSUB	Cancelled By Agent	Instruction has been cancelled by the agent.
CTHP	Cancelled By Third Party	Instruction has been cancelled by a third party.
NARR	Narrative Reason	See narrative field for reason.

CODES

If Qualifier is CANP 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 account servicer's deadline. Processed on best effort basis.
CDAC	Conditional Delivery Cancellation Pending	Conditional Delivery is still pending awaiting the cancellation from at least another party.
CONF	Awaiting Confirmation	Awaiting confirmation of cancellation from the counterparty.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
NARR	Narrative Reason	See narrative field for reason.

CODES

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

CLAI	Market Claim	Transaction has been generated due to a market claim following a corporate action.
COLL	Collateral Management	Transaction has been generated for collateral management purposes.
NARR	Narrative Reason	See narrative field for reason.
RODE	Return of Refused Dump	Transaction has been generated to return a delivery previously instructed.

SPLI	Split/Shaping	Transaction has been generated to enable settlement following a shortage of position.
THRD	Third Party	Transaction has been generated by a third party, for example, a central counterparty.
TRAN	Transformation	Transaction has been generated due to transformation following a corporate action.

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 account servicer's deadline. Processed on best effort basis.
CADE	Disagreement Transaction Call Delay	Transaction call delay does not match.
CLAT	Counterparty too Late for Matching	Counterparty's instruction was too late for matching.
CMIS	Matching Instruction Not Found	A matching instruction from your counterparty could not be found.
CPCA	Counterparty Cancelled Instruction	Counterparty cancelled their instruction.
DCMX	Disagreement Cum Ex	Disagreement if trade was executed cum or ex.
DDAT	Disagreement Settlement Date	Settlement date/time does not match.
DDEA	Disagreement Deal Price	Deal price 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.
DMCT	Disagreement Automatic Generation	Disagreement on automatic generation of market claim or transformation.
DMON	Disagreement Settlement Amount	Settlement amount does not match.
DQUA	Disagreement Quantity	Quantity of financial instrument does not match.
DSEC	Disagreement Security	Financial instrument identification does not match, for example, ISIN differs, Financial Instrument Attributes differs.

DTRA	Not Recognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
DTRD	Disagreement Trade Date	Trade date does not match.
FORF	Disagreement Forfeit Amount	Forfeit amount does not match.
FRAP	Disagreement Payment Code	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
ICAG	Incorrect Agent	Delivering or receiving agent (counterparty) does not match.
ICUS	Disagreement Receiving or Delivering Custodian	Delivering or receiving custodian does not match.
IEXE	Incorrect Buyer or Seller	Buyer (receiver) or seller (deliverer) does not match.
IIND	Disagreement Common Reference	Common reference does not match.
INPS	Disagreement Place of Safekeeping	The place of safekeeping information does not allow matching to take place.
INVE	Disagreement Investor Party	Unrecognised or invalid investor party. May be used by an executing party to reject an instruction for an investor (or portfolio) for which it is not authorised to act.
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.
MIME	Missing Market Side Details	Market side execution details are missing.
NARR	Narrative Reason	See narrative for details.
NCRR	Disagreement Currency Settlement Amount	Settlement amount currency does not match.
NMAS	No Matching Started	Matching process has not yet started.
PHYS	Disagreement Physical Settlement	Counterparty's instruction is 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	Unrecognised or invalid place of listing. Used when the security identified is not listed on the market supplied.
PODU	Possible Duplicate Instruction	Instruction has not been matched. It is a possible duplicate instruction.

REGD	Disagreement Registration Details	Registration details linked to the transaction are incorrect.
REPA	Disagreement Termination Transaction Amount	Termination transaction amount does not match.
REPO	Disagreement Repurchase Rate	Repurchase rate does not match.
REPP	Disagreement Premium Amount	Premium amount does not match.
RERT	Disagreement Repurchase Rate Type	Repurchase rate type does not match.
RTGS	Disagreement RTGS System	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	Disagreement Safekeeping Account	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
SETR	Disagreement Settlement Transaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR).
SETS	Disagreement Settlement System/ Method	Settlement system/method does not match (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 (repo).
TXST	Disagreement Tax Status	Disagreement on the tax status of the financial instruments to be settled.
UNBR	Unmatched Market Side Details	Market side trade is unmatched.
VASU	Disagreement Variable Rate Support	Variable rate support does not match.

CODES

If Qualifier is PACK 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 account servicer's deadline. Processed on best effort basis.
NARR	Narrative Reason	See narrative field for reason.
SMPG	Market Practice Rule Discrepancy	Instruction is accepted but does not comply with the market practice rule published for the concerned market or process.

CODES

If Qualifier is PEND 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 account servicer's deadline. Processed on best effort basis.
AWMO	Awaiting Money	Financial instruments are delivered, but still awaiting money from the counterparty.
AWSH	Awaiting Securities from Counterparty	Financial instruments have not yet been received from the counterparty.
BATC	Processing Batch Difference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	Beneficial Ownership Disagreement	Disagreement in beneficial ownership.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
BOTH	Both Instructions on Hold	Counterparty's instruction and your instruction are on hold/frozen/in a preadvice mode.
CAIS	Awaiting Securities	Awaiting financial instruments from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CDLR	Conditional Delivery Awaiting Release	Instruction is in a hold/frozen/preadvice mode - infrastructure platform is awaiting release.
CERT	Wrong Certificate Numbers	Certificate number error.
CHAS	Enquiry Sent	A chaser/enquiry has been sent.
CLAC	Counterparty Insufficient Securities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLHT	Clearing House Trade	Instructed settlement date does not agree with the settlement date on the Clearing House trade, that is, a specific type of trade in India.
CMON	Counterparty Insufficient Money	Insufficient money in counterparty's account.
COLL	Securities Pledged as Collateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	Counterparty In Receivership	Counterparty is in receivership (form of bankruptcy where a court appointed person, the receiver, manages the affairs of the business).
CSDH	CSD Hold	Central securities depository has set the instruction in a hold/frozen/preadvice mode.
CVAL	CSD Validation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CYCL	Awaiting Next Settlement Cycle	Instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.

DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DEPO	Refused Deposit for Issue of Depositary Receipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment for depositary receipts granted by the issuer is exceeded by your transaction.
DISA	Natural Disaster	Exceptional closing of all financial institutions due to natural disaster, for example, earthquake.
DKNY	Counterparty Returned Shares	Counterparty has returned or refuses the securities.
DOCC	Awaiting Documents/ Registration Instruction/ Endorsements from Counterparty	Awaiting documents, registration instruction or endorsements from counterparty.
DOCY	Awaiting Documents/ Registration Instruction/ Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	Securities Frozen At CSD	Financial instruments are blocked at the CSD following a corporate event.
FUTU	Awaiting Settlement Date	Awaiting settlement date. No settlement problems to be reported.
GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
IAAD	Status Reason Investigation	Pending reason being investigated.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
INCA	Income Adjustment Required	Financial instruments require income adjustment, for example, dividend or interest.
LAAW	Awaiting Other Transaction	Awaiting settlement of a purchase to cover failing positions.
LACK	Lack of Securities	Insufficient financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LATE	Market Deadline Missed	Instruction was received after market deadline.
LINK	Pending Linked Instruction	Your instruction is pending settlement because the instruction linked to it is pending.

LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCON	Confirmation Not Received	Confirmation of settlement has not yet been received.
NEWI	New Issues	Financial instrument is a new issue and not yet available/tradable.
NMAS	No Matching Required	Instruction has not been matched; matching process is not required.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
PART	Trade Settles in Partials	Trade will settle in partials.
PHCK	Physical Securities in Verification Process	Physical financial instruments have been received and are being checked for authenticity.
PHSE	Physical Delivery Delay	Settlement is physical. Financial instruments are being delivered.
PRCY	Counterparty Instruction on Hold	Counterparty's instruction is on hold/frozen/in a preadvice mode.
PREA	Your Instruction on Hold	Your instruction is on hold/frozen/in a preadvice mode.
PRSY	On Hold by System	The transaction was put on hold by the system.
REFS	Not In Good Order	Delivery/receipt was refused because physical financial instruments are not in good order.
REFU	Instruction Refused/Not Recognised	Instruction has been refused or not recognised and is represented automatically.
REGT	Certificates Rejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	Securities Blocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	Lack of Stamp Duty Information	Stamp duty information is missing.
SETS	Settlement System/Method Modified	Settlement system/method has been modified at CSD to allow settlement.
TAMM	Trade Amended in Market	Trade is being amended in the market.

YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.
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CODES

If Qualifier is PENF 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 account servicer's deadline. Processed on best effort basis.
AWMO	Awaiting Money	Financial instruments are delivered, but still awaiting money from the counterparty.
AWSH	Awaiting Securities from Counterparty	Financial instruments have not yet been received from the counterparty (if receive against payment), the money has been delivered.
BATC	Processing Batch Difference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	Beneficial Ownership Disagreement	Disagreement in beneficial ownership.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
BOTH	Both Instructions on Hold	Counterparty's instruction and your instruction are on hold/frozen/in a preadvice mode.
BYIY	Buy-in Procedure	A buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CAIS	Awaiting Securities	Awaiting financial instruments from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CANR	Cancellation/ Confirmation Request	A cancellation or confirmation of instruction is required.
CDLR	Conditional Delivery Awaiting Release	Instruction is in a hold/frozen/preadvice mode - infrastructure platform is awaiting release.
CERT	Wrong Certificate Numbers	Certificate number error.
CHAS	Enquiry Sent	A chaser/enquiry has been sent.
CLAC	Counterparty Insufficient Securities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLAT	Counterparty too Late for Settlement	Counterparty's instruction was too late for settlement (that is received too late, matching or settlement problems solved too late).
CLHT	Clearing House Trade	Instructed settlement date does not agree with the settlement date on the Clearing House trade, that is, a specific type of trade in India.
CMON	Counterparty Insufficient Money	Insufficient money in counterparty's account.

COLL	Securities Pledged as Collateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	Counterparty In Receivership	Counterparty is in receivership (form of bankruptcy where a court appointed person, the receiver, manages the affairs of the business).
CSDH	CSD Hold	Central securities depository has set the instruction in a hold/frozen/preadvice mode.
CVAL	CSD Validation	Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.
CYCL	Awaiting Next Settlement Cycle	Instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.
DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/deliverable. Physical financial instruments need to be obtained in deliverable denominated quantities.
DEPO	Refused Deposit for Issue of Depositary Receipts	Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.
DISA	Natural Disaster	Exceptional closing of all financial institutions due to natural disaster, for example, typhoon, flooding, earthquake, hurricane.
DKNY	Counterparty Returned Shares	Counterparty has returned or refused the financial instruments.
DOCC	Awaiting Documents/Registration Instruction/Endorsements from Counterparty	Awaiting documents, registration instruction or endorsements from counterparty.
DOCY	Awaiting Documents/Registration Instruction/Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
FROZ	Securities Frozen At CSD	Financial instruments are blocked at the CSD following a corporate event.
GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
IAAD	Status Reason Investigation	Failing reason being investigated.
INBC	Incomplete Number Count	Not all the instructions part of a pool have been received.
INCA	Income Adjustment Required	Financial instruments require income adjustment, for example, dividend or interest.

LAAW	Awaiting Other Transaction	Awaiting settlement of a purchase to cover failing positions.
LACK	Lack of Securities	Insufficient deliverable financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LATE	Market Deadline Missed	Instruction was received after market deadline.
LINK	Pending Linked Instruction	A linked instruction is pending/failing.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MLAT	Money/Securities too Late for Settlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCON	Confirmation Not Received	Confirmation of settlement has not yet been received.
NEWI	New Issues	Financial instrument is a new issue and not yet available/tradable.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
OBJT	Under Objection	Financial instruments are stolen, in dispute, under objection etc.
PART	Trade Settles in Partial	Trade will settle in partials.
PHCK	Physical Securities in Verification Process	Physical financial instruments have been received and are being checked for authenticity.
PHSE	Physical Delivery Delay	Settlement is physical. Financial instruments are being delivered.
PRCY	Counterparty Instruction on Hold	Counterparty's instruction is on hold/frozen/in a preadvice mode.
PREA	Your Instruction on Hold	Your instruction is on hold/frozen/in a preadvice mode.
PRSY	On Hold by System	The transaction was put on hold by the system.
REFS	Not In Good Order	Delivery/receipt was refused because physical financial instruments are not in good order.
REGT	Certificates Rejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.

SBLO	Securities Blocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	Lack of Stamp Duty Information	Stamp duty information is missing.
SETS	Settlement System/ Method Modified	Settlement system/method has been modified at CSD to allow settlement.
STCD	Confirmation Discrepancy	Discrepancy in the settlement confirmation.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

CODES

If Qualifier is PPRC 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 account servicer's deadline. Processed on best effort basis.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
CAIS	Awaiting Securities	Awaiting securities from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CERT	Wrong Certificate Numbers	Certificate number error.
COLL	Securities Pledged as Collateral	Securities are not deliverable as they are pledged as collateral.
DENO	Unavailable Deliverable Denominated Quantity	Quantity instructed does not match the denomination available/ deliverable. Physical securities need to be obtained in deliverable denominated quantities.
DOCY	Awaiting Documents/ Registration Instruction/ Endorsements from You	Awaiting documents, registration instruction or endorsements from you.
FLIM	Maximum Foreign Limit Reached	Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.
GLOB	Global Form Securities	Settlement cannot be executed; financial instruments are in global form.
LACK	Lack of Securities	Insufficient financial instruments in your account.
LALO	Securities are Loaned Out	Financial instruments are out on loan.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.

MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NEXT	Next Process	Next Process is launched. No processing pending problems to be reported.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

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):

BATC	Processing Batch Repair	Unrecognised or invalid processing batch, that is, daytime/real-time while only possible to settle in overnight batch.
CADE	Transaction Call Delay Repair	Unrecognised or invalid transaction call delay.
CAEV	Corporate Action Repair	Corporate action pending on the financial instrument instructed.
CASH	Cash Account Repair	Unrecognised or invalid cash account.
CASY	Impossible Cash Settlement System	Impossible standing arrangements override instruction for the cash settlement system.
DDAT	Settlement Date Repair	Unrecognised or invalid settlement date.
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	Quantity Repair	Unrecognised or invalid settlement quantity.
DSEC	Security Repair	Unrecognised or invalid financial instrument identification.
DTRD	Trade Date Repair	Unrecognised or invalid trade date.
ICAG	Agent Repair	Unrecognised or invalid receiving or delivering agent.
ICUS	Receiving or Delivering 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.

INPS	Place of Safekeeping Repair	Unrecognised, invalid or missing Place of Safekeeping.
LEOG	Letter of Guarantee Indicator Repair	Unrecognised or invalid letter of guarantee indicator instructed.
MINO	Minimum Settlement Quantity Repair	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MUNO	Multiple Settlement Quantity Repair	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCRR	Settlement Amount Currency Repair	Unrecognised or invalid settlement amount currency.
PHYS	Physical Settlement Impossible	Physical settlement is impossible for the instructed financial instrument.
PLCE	Place of Trade Repair	Unrecognised or invalid place of trade.
REFE	Reference Repair	Instruction has a reference identical to another previously received instruction.
REPA	Termination Transaction Amount Repair	Unrecognised or invalid termination transaction amount.
REPO	Repurchase Rate Repair	Unrecognised or invalid repurchase rate.
REPP	Premium Amount Repair	Unrecognised or invalid premium amount.
RTGS	Impossible to use the RTGS system instructed	Impossible to use the RTGS system instructed (NRTG or YRTG).
SAFE	Safekeeping Account Repair	Unrecognised or invalid message sender's safekeeping account.
SDUT	Lack of Stamp Duty Information	Required stamp duty information is missing.
SETR	Settlement Transaction 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/Time Repair	Unrecognised or invalid closing date/time.
TXST	Tax Status Repair	Unrecognised or invalid tax status of the securities instructed.

USAGE RULES

Using a settlement status/reason alone means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

66. Field 70D: Narrative: Reason Narrative**FORMAT**

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

PRESENCE

Optional in optional subsequence C3a

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 reason information.

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.

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

Option S 16c

PRESENCE

Mandatory in optional subsequence C3a

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

68. 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):

STAT Status

69. 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):

TRANS Transactions

70. Field 16R: Start of BlockFORMAT

Option R 16c

PRESENCEMandatory in optional sequence DDEFINITIONThis field specifies the start of a block and the name of that block.CODESThis field must contain the following code (Error code(s): T92):

<u>PENA</u>	<u>Penalties</u>
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71. Field 69a: Period: Statement PeriodFORMAT

<u>Option A</u>	<u>:4!c//8!n/8!n</u>	<u>(Qualifier)(Date)(Date)</u>
<u>Option B</u>	<u>:4!c//8!n6!n/8!n6!n</u>	<u>(Qualifier)(Date)(Time)(Date)(Time)</u>

PRESENCEOptional in optional sequence DQUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>STAT</u>	<u>N</u>	<u>-</u>	<u>A or B</u>	<u>Statement Period</u>

DEFINITIONThis qualified generic field specifies:

<u>STAT</u>	<u>Statement Period</u>	<u>Period on which the statement is reporting.</u>
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NETWORK VALIDATED RULESDate 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).**72. Field 22F: Indicator: Complete/Updates Indicator**FORMAT

<u>Option F</u>	<u>:4!c/[8c]/4!c</u>	<u>(Qualifier)(Data Source Scheme)(Indicator)</u>
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PRESENCEMandatory in optional sequence DQUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	M	CODE	N	-	F	Complete/Updates Indicator

DEFINITIONThis qualified generic field specifies:

<u>CODE</u>	<u>Complete/Updates Indicator</u>	<u>Specifies whether the statement is complete or contains changes only.</u>
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CODESIf Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

<u>CURR</u>	<u>Current</u>	<u>It is used by those securities settlement systems that report the new penalties and the modified penalties in one single message/report.</u>
<u>FWAM</u>	<u>ForwardAmend</u>	<u>The message is used to report a penalty list that has been amended (that is, the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List).</u>
<u>FWIS</u>	<u>Forward Initial Submission</u>	<u>The message is used to report a Daily Penalty List created for the first time (that is, the penalty list contains only new computed penalties).</u>

73. Field 95a: PartyFORMAT

<u>Option L</u>	<u>:4!c//18!c2!n</u>	<u>(Qualifier)(Legal Entity Identifier)</u>
<u>Option P</u>	<u>:4!c//4!a2!a2!c[3!c]</u>	<u>(Qualifier)(Identifier Code)</u>

PRESENCEOptional in optional sequence DQUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	ASDP	N	<u>C11</u>	<u>P</u>	Account Servicer/Depository

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>2</u>	<u>O</u>	<u>ALTE</u>	<u>N</u>	<u>-</u>	<u>L</u>	<u>Alternate Identification</u>

DEFINITION

This qualified generic field specifies:

<u>ALTE</u>	<u>Alternate Identification</u>	<u>Alternate identification for a party.</u>
<u>ASDP</u>	<u>Account Servicer/ Depository</u>	<u>Party that services the account.</u>

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

<u>Option R</u>	<u>16c</u>
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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):

<u>PENACUR</u>	<u>Penalties per Currency for a Party</u>
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75. Field 11A: Currency: Currency of Penalties**FORMAT**

<u>Option A</u>	<u>:4!c//3!a</u>	<u>(Qualifier)(Currency Code)</u>
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PRESENCE

Optional in optional subsequence D1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>PECU</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Currency of Penalties</u>

DEFINITION

This qualified generic field specifies:

<u>PECU</u>	<u>Currency of Penalties</u>	<u>Currency in which the penalties are expressed.</u>
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NETWORK VALIDATED RULES

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

76. Field 98a: Date/Time: Computation Date/Time**FORMAT**

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

PRESENCE

Optional in optional subsequence D1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>DACO</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Computation Date/Time</u>

DEFINITION

This qualified generic field specifies:

<u>DACO</u>	<u>Computation Date/ Time</u>	<u>The date on which the instruction fails to settle and for which a penalty is calculated. This date does not change through the life of the penalty. Updates are still reported with this date even if the update took place on another day.</u>
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NETWORK VALIDATED RULES

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

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

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

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

77. 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 optional subsequence D1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	REPA	N	-	P, Q, or R	Related Party
2	O	CASD	N	-	P	Counterparty's Account Servicer/Depository
3	O	ALTE	N	-	L	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
CASD	Counterparty's Account Servicer/Depository	Party that services the account of the counterparty to the party reported as Related Party.
REPA	Related Party	Identification of the party reported as party imposed with the penalties reported or party credited with the penalty(ies).

78. Field 22F: Indicator: Party Capacity Indicator

FORMAT

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

Mandatory in optional subsequence D1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
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CODES

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

CCPA	Central Counterparty	Provided when the failing or non-failing party of the penalty/claim is a CCP.
CSDP	CSD Participant	Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant.
EXTE	External CSD	Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S.
ICSD	International Central Securities Depository	Provided when the ICSD itself is the failing or non-failing party of the penalty/claim. This is used to differentiate between the ICSD as account servicer/depositary and the ICSD as participant of itself and is mainly relevant in cross-CSD settlement. The AccountServicer/Depository of the party provided in the message is the BIC of the ICSD of the party, not the parent BIC of the party.
NCSD	National Central Securities Depository	Provided when the CSD itself is the failing or non-failing party of the penalty/claim. This is used to differentiate between the CSD as account servicer/depositary and the CSD as participant of itself. The AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party.

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

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

PRESENCE

Optional in optional subsequence D1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>AGDE</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Aggregated Debit Amount</u>
<u>2</u>	<u>O</u>	<u>AGCR</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Aggregated Credit Amount</u>

DEFINITION

This qualified generic field specifies:

<u>AGCR</u>	<u>Aggregated Credit Amount</u>	<u>The sum of all the net bilateral amounts, in the relevant currency, that the party is entitled to receive.</u>
<u>AGDE</u>	<u>Aggregated Debit Amount</u>	<u>The sum of all the net bilateral amounts, in the relevant currency, that were imposed to the party.</u>

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).

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

<u>Option R</u>	<u>16c</u>
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PRESENCE

Mandatory in optional subsequence D1a

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):

<u>PENACOUNT</u>	<u>Penalties per Counterparty</u>
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81. 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 optional subsequence D1a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ASDP	N	-	P, Q, or R	Account Servicer/Depository
-	or	REPA	N	-	P, Q, or R	Related Party
2	O	ALTE	N	-	L	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
ASDP	Account Servicer/Depository	Party that services the account.
REPA	Related Party	Identification of the party reported as party imposed with the penalties reported or party credited with the penalty(ies).

82. Field 22F: Indicator: Party Capacity Indicator

FORMAT

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

Mandatory in optional subsequence D1a

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	M	TRCA	N	-	F	Party Capacity Indicator

DEFINITION

This qualified generic field specifies:

<u>TRCA</u>	<u>Party Capacity Indicator</u>	<u>Specifies the role of the party in the transaction.</u>
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CODES

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

<u>CCPA</u>	<u>Central Counterparty</u>	<u>Provided when the failing or non-failing party of the penalty/claim is a CCP.</u>
<u>CSDP</u>	<u>CSD Participant</u>	<u>Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant.</u>
<u>EXTE</u>	<u>External CSD</u>	<u>Provided when the failing or non-failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S.</u>
<u>ICSD</u>	<u>International Central Securities Depository</u>	<u>Provided when the ICSD itself is the failing or non-failing party of the penalty/claim. This is used to differentiate between the ICSD as account servicer/depositary and the ICSD as participant of itself and is mainly relevant in cross-CSD settlement. The AccountServicer/Depository of the party provided in the message is the BIC of the ICSD of the party, not the parent BIC of the party.</u>
<u>NCSD</u>	<u>National Central Securities Depository</u>	<u>Provided when the CSD itself is the failing or non-failing party of the penalty/claim. This is used to differentiate between the CSD as account servicer/depositary and the CSD as participant of itself. The AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party.</u>

83. Field 19A: Amount: Bilateral Net Amount**FORMAT**

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

Mandatory in optional subsequence D1a

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>AGNT</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Bilateral Net Amount</u>

DEFINITION

This qualified generic field specifies:

<u>AGNT</u>	<u>Bilateral Net Amount</u>	<u>The bilateral net amount for a party and counterpart will be the sum of all cash penalties in this currency that this party is entitled to receive (reported as credit) from the same counterpart (that is, to be paid by this counterpart) minus the sum of all cash penalties in this currency that are imposed to the party (reported as debit) and to be paid to the given counterpart.</u>
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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).

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

<u>Option R</u>	<u>16c</u>
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PRESENCE

Mandatory in optional subsequence D1a1

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):

<u>PENDET</u>	<u>Penalty Details</u>
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85. Field 20C: Reference**FORMAT**

<u>Option C</u>	<u>:4!c//16x</u>	<u>(Qualifier)(Reference)</u>
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PRESENCEMandatory in optional subsequence D1a1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>PREF</u>	<u>N</u>	<u>-</u>	<u>C</u>	<u>Penalty Reference</u>
<u>2</u>	<u>O</u>	<u>PCOM</u>	<u>N</u>	<u>-</u>	<u>C</u>	<u>Penalty Common Reference</u>

DEFINITIONThis qualified generic field specifies:

<u>PCOM</u>	<u>Penalty Common Reference</u>	<u>Reference assigned by the market infrastructure (for example T2S) to the penalty and that is common for both the failing and the non-failing participant.</u>
<u>PREF</u>	<u>Penalty Reference</u>	<u>Reference assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (that is, either for the failing participant or for the non-failing participant).</u>

NETWORK VALIDATED RULES

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

86. Field 22F: Penalty Type Indicator: Penalty TypeFORMAT

<u>Option F</u>	<u>:4!c/[8c]/4!c</u>	<u>(Qualifier)(Data Source Scheme)(Indicator)</u>
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PRESENCEMandatory in optional subsequence D1a1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>PNTP</u>	<u>N</u>	<u>-</u>	<u>F</u>	<u>Penalty Type</u>

DEFINITIONThis qualified generic field specifies:

<u>PNTP</u>	<u>Penalty Type</u>	<u>Indicates the type of penalty.</u>
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CODES

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

<u>LMFP</u>	<u>Late Matching Fail Penalty</u>	<u>Applies from the intended settlement date until the matching date. The penalty is charged to the participant who was last to enter or modify the relevant settlement instruction (for example, "accepted timestamp" is later than the one of the counterparty's instruction) for the periods between the ISD and the day of matching of the instruction.</u>
<u>SEFP</u>	<u>Settlement Fail Penalty</u>	<u>Penalties apply to instructions that fail to settle on the intended settlement date. A settlement instruction that "fails to settle on that business day" must be understood as a settlement instruction that is not cancelled and remaining to be settled, fully or partially, by the time of the end of processing of the relevant cut-off.</u>

87. Field 17B: Amount Computed Flag: Amount Computed FlagFORMAT

<u>Option B</u>	<u>:4!c//1!a</u>	<u>(Qualifier)(Flag)</u>
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PRESENCE

Optional in optional subsequence D1a1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>CMPU</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Amount Computed Flag</u>

DEFINITION

This qualified generic field specifies:

<u>CMPU</u>	<u>Amount Computed Flag</u>	<u>Indicate if the amount computed will be added to the bilateral net or not. The amount computed will not be added to the bilateral net if one of the parties to the instruction is a CCP or is insolvent.</u>
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CODES

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

<u>N</u>	<u>No</u>	<u>No.</u>
<u>Y</u>	<u>Yes</u>	<u>Yes.</u>

88. Field 25D: Status Code: Penalty Status

FORMAT

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

PRESENCE

Optional in optional subsequence D1a1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PNST	N	-	D	Penalty Status

DEFINITION

This qualified generic field specifies:

PNST Penalty Status Provides the penalty status.

CODES

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

ACTV	Active	The penalty is active for the party.
NCOM	Not Computed	For penalties that could not be computed (for example, in case of missing reference data).
OTHR	Other	See narrative.
REIC	Reincluded	Re-inclusion of a previously removed cash penalty, to cater for mistakes in the removal of penalties.
REMO	Removed	Removal of a cash penalty where settlement cannot be performed for reasons that are independent from any of the CSD participants or the CSD.
RLOC	Reallocated	Re-allocation of a Late Matching Fail Penalty (LMFP) from the instructing party to the delivering/receiving party.
SWIC	Switched	Switch between the failing and non-failing party of a cash penalty.

89. Field 24B: Reason Code

FORMAT

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

PRESENCEOptional in optional subsequence D1a1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>ACTV</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Active Reason</u>
<u>2</u>	<u>O</u>	<u>REMO</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Remove Reason</u>
<u>3</u>	<u>O</u>	<u>UPDT</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Not Computed Reason</u>

DEFINITIONThis qualified generic field specifies:

<u>ACTV</u>	<u>Active Reason</u>	<u>Provides the reason why a penalty is active. The penalty can be new or can become active again, for example, as the result of a re-allocation or a re-inclusion.</u>
<u>REMO</u>	<u>Remove Reason</u>	<u>Specifies the reason why the instruction is cancelled.</u>
<u>UPDT</u>	<u>Not Computed Reason</u>	<u>Reason for the status Active (ACTV) provided when the penalty has been updated by T2S due to the change in the relevant reference data or after the re-inclusion of the penalty. It also includes the situation of a penalty that is reincluded (every time a penalty is reincluded, T2S recalculates it to ensure latest data is taken).</u>

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

<u>NEWP</u>	<u>New Penalty</u>	<u>Penalty is new.</u>
<u>OTHR</u>	<u>Other</u>	<u>See narrative.</u>
<u>RALO</u>	<u>Reallocated Reason</u>	<u>Re-allocation of a Late Matching Fail Penalty (LMFP) from the instructing party to the delivering/receiving party.</u>
<u>SWIC</u>	<u>Switch Reason</u>	<u>Switch between the failing and non-failing party of a cash penalty.</u>
<u>UPDT</u>	<u>Update Reason</u>	<u>Updated of previously calculated penalty.</u>

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

<u>CORP</u>	<u>Corporate Action</u>	<u>Specifies that due to a specific corporate action, the security does no longer exists.</u>
<u>OTHR</u>	<u>Other</u>	<u>See narrative.</u>

RALO	Reallocated Reason	Re-allocation of a Late Matching Fail Penalty (LMFP) from the instructing party to the delivering/receiving party.
SEMP	Settlement on Multiple Platforms	Settlement on multiple platforms where one of the platforms is closed for settlement (either cash or securities).
SWIC	Switch Reason	Switch between the failing and non-failing party of a cash penalty.

CODES

[If Qualifier is UPDT and Data Source Scheme is not present, Reason Code must contain the following code \(Error code\(s\): K24\):](#)

OTHR	Other	See narrative.
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90. Field 70D: Status Narrative: Reason Narrative**FORMAT**

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

[Optional in optional subsequence D1a1](#)

QUALIFIER

[\(Error code\(s\): T89\)](#)

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

DEFINITION

[Additional description of reason why the penalty was updated \(as input when the CSD requested the modification of the penalty that gave rise to the status change\).](#)

[This qualified generic field specifies:](#)

REAS	Reason Narrative	Provides additional reason information.
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USAGE RULES

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

91. Field 19A: Amount: Amount Computed**FORMAT**

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

Mandatory in optional subsequence D1a1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>AMCO</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Amount Computed</u>

DEFINITION

This qualified generic field specifies:

<u>AMCO</u>	<u>Amount Computed</u>	<u>Amount of the penalty calculated based on the security and instruction characteristics and the reason for the fail. For a Late Matching Fail Penalty (LMFP) that spans several business days, this amount is the sum of the amounts calculated for each applicable business day.</u>
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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).

92. Field 22F: Calculation Method Indicator: Calculation Method**FORMAT**

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

PRESENCE

Mandatory in optional subsequence D1a1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>CALM</u>	<u>N</u>	<u>-</u>	<u>F</u>	<u>Calculation Method</u>

DEFINITION

This qualified generic field specifies:

CALM Calculation Method Indicates the calculation rule used to compute the penalty.

CODES

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

<u>BOTH</u>	<u>Sum of Penalties Based on Securities and Cash</u>	<u>That is the sum of the penalty based on the quantity of securities failed to be delivered and penalty rate of the ISIN; and the penalty based on the amount of cash failed to be delivered and the discount rate of the currency.</u>
<u>CASH</u>	<u>Penalty Based on Cash</u>	<u>Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency.</u>
<u>MIXE</u>	<u>Penalty Based on the Discount Rate</u>	<u>The penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency.</u>
<u>SECU</u>	<u>Penalty Based on Securities</u>	<u>The penalty is based on the quantity of securities failed to be delivered and penalty rate of the ISIN.</u>

93. Field 99B: Number Days: Number Days

FORMAT

Option B :4!c//3!n (Qualifier)(Number)

PRESENCE

Mandatory in optional subsequence D1a1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	M	DAAC	N	-	B	Number Days

DEFINITION

This qualified generic field specifies:

<u>DAAC</u>	<u>Number Days</u>	<u>For Late Matching Fail Penalty (LMFP) the field contains the number of business days from the ISD until, and including, the business day where the instruction is matched (when the instruction is matched at a point in time of the business day which is after the end of the settlement processing of the relevant cut-off); or the number of business days as from the ISD until, and excluding, the business day where the instruction is matched (when the instruction is matched at a point in time of the business day which is prior to the end of the settlement processing of the relevant cut-off). For Settlement Fail Penalty (SEFP) the value is always 1.</u>
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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.

94. Field 16R: Start of BlockFORMAT

Option R	16c
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PRESENCE

Mandatory in optional subsequence D1a1A

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):

CALDET	Calculation Details
--------	---------------------

95. Field 98a: Date/Time: Penalty Date/TimeFORMAT

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

Mandatory in optional subsequence D1a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	M	PEDA	N	-	A, C, or E	Penalty Date/Time

DEFINITION

This qualified generic field specifies:

<u>PEDA</u>	<u>Penalty Date/Time</u>	<u>Date/time on which the penalty is calculated. In case of an update, this is the date on which the new values are calculated.</u>
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NETWORK VALIDATED RULES

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

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

96. Field 17B: Missing Reference Data Flag: Missing Reference Data**FORMAT**

<u>Option B</u>	<u>:4!c//1!a</u>	<u>(Qualifier)(Flag)</u>
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PRESENCE

Optional in optional subsequence D1a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>MRED</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Missing Reference Data</u>

DEFINITION

Information provided for penalties where there is missing reference data on this business day.

This qualified generic field specifies:

<u>MRED</u>	<u>Missing Reference Data</u>	<u>Information provided for penalties where there is missing reference data on this business day.</u>
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CODES

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

<u>N</u>	<u>No</u>	<u>No.</u>
<u>Y</u>	<u>Yes</u>	<u>Yes.</u>

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

<u>Option R</u>	<u>16c</u>
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PRESENCE

Mandatory in optional subsequence D1a1A1

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
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98. Field 35B: Identification of the Financial Instrument

FORMAT

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

Mandatory in optional subsequence D1a1A1

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.](#)

99. Field 12a: Type of Financial Instrument: Classification Type

FORMAT

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

PRESENCE

[Optional in optional subsequence D1a1A1](#)

QUALIFIER

[\(Error code\(s\): T89\)](#)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N	-	A or C	Classification Type

DEFINITION

[This qualified generic field specifies:](#)

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
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USAGE RULES

[When option C is used, CFI code must contain a valid ISO CFI code.](#)

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

[To use the codes associated with the code for security type defined in the CSDR regulation, SHRS, SOVR, DEBT, SECU, EFTS, UCIT, MMKT, EMAL, OTHR, Data Source Scheme must be REGL and Instrument Code or Description must contain a valid security type code as defined in the CSD Regulation.](#)

100. Field 17B: Liquidity Flag: Liquid

FORMAT

Option B	:4!c//1!a	(Qualifier)(Flag)
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PRESENCEOptional in optional subsequence D1a1A1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>LIQU</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Liquid</u>

DEFINITIONThis qualified generic field specifies:

<u>LIQU</u>	<u>Liquid</u>	<u>The Liquidity is a binary classification of securities that applies for shares, that is, when the Financial Instrument Type of the security is "SHRS" and that specifies whether the security is "Liquid" or "Illiquid".</u>
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CODESFlag must contain one of the following codes (Error code(s): K17):

<u>N</u>	<u>No</u>	<u>No.</u>
<u>Y</u>	<u>Yes</u>	<u>Yes.</u>

101. Field 90a: Price: PriceFORMAT

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

PRESENCEOptional in optional subsequence D1a1A1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>AMNT</u>	<u>N</u>	<u>-</u>	<u>A or B</u>	<u>Price</u>

DEFINITIONThis qualified generic field specifies:

<u>AMNT</u>	<u>Price</u>	<u>Estimated price, for example, for valuation purposes.</u>
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CODES

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

<u>DISC</u>	<u>Discount</u>	<u>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.</u>
<u>PRCT</u>	<u>Percentage</u>	<u>Price expressed as a percentage of par.</u>
<u>PREM</u>	<u>Premium</u>	<u>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.</u>
<u>YIEL</u>	<u>Yield</u>	<u>Price expressed as a yield.</u>

CODES

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

<u>ACTU</u>	<u>Actual Amount</u>	<u>Price expressed as an amount of currency per unit or per share.</u>
<u>DISC</u>	<u>Discount</u>	<u>Price expressed as a discount amount.</u>
<u>PREM</u>	<u>Premium</u>	<u>Price expressed as a premium.</u>

NETWORK VALIDATED RULES

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

102. Field 94B: Place: Source of PriceFORMAT

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

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

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

DEFINITIONThis qualified generic field specifies:

<u>PRIC</u>	<u>Source of Price</u>	<u>Source of price quotation.</u>
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CODES

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

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

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).

103. Field 98a: Date/TimeFORMAT

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

PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>PRIC</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Price Quotation Date/Time</u>
<u>2</u>	<u>O</u>	<u>EXCH</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Exchange Rate Quotation Date/Time</u>

DEFINITION

This qualified generic field specifies:

<u>EXCH</u>	<u>Exchange Rate Quotation Date/Time</u>	<u>Date/time at which the exchange rate was evaluated.</u>
<u>PRIC</u>	<u>Price Quotation Date/Time</u>	<u>Date/time at which the price was evaluated.</u>

NETWORK VALIDATED RULES

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

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

104. Field 92B: Rate: Exchange Rate**FORMAT**

<u>Option B</u>	<u>:4!c//3!a/3!a/15d</u>	<u>(Qualifier)(First Currency Code)(Second Currency Code)(Rate)</u>
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PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>EXCH</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>Exchange Rate</u>

DEFINITION

This qualified generic field specifies:

<u>EXCH</u>	<u>Exchange Rate</u>	<u>Exchange rate between the amount and the resulting amount.</u>
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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).

105. Field 94a: Place: Place of Trade**FORMAT**

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

PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>TRAD</u>	<u>R</u>	<u>-</u>	<u>B or L</u>	<u>Place of Trade</u>

DEFINITION

This qualified generic field specifies:

<u>TRAD</u>	<u>Place of Trade</u>	<u>Place at which the order was traded, directly by the account owner or not.</u>
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CODES

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

<u>EXCH</u>	<u>Stock Exchange</u>	<u>Place of trade is a stock exchange.</u>
<u>OTCO</u>	<u>Over The Counter</u>	<u>Place of trade is over the counter.</u>
<u>PRIM</u>	<u>Primary Market</u>	<u>Place of trade is the primary market.</u>
<u>SECM</u>	<u>Secondary Market</u>	<u>Place of trade is the secondary market.</u>
<u>VARI</u>	<u>Various</u>	<u>Trade was executed on various places.</u>

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 qualifier is TRAD and Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

106. Field 17B: SME Growth Market Flag: SME Growth Market

FORMAT

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

PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>SMEM</u>	<u>N</u>	<u>-</u>	<u>B</u>	<u>SME Growth Market</u>

DEFINITION

This qualified generic field specifies:

<u>SMEM</u>	<u>SME Growth Market</u>	<u>Binary classification that specifies whether the security was traded in a SME Growth Market or not. According to the CSDR regulation, the SME Growth Market is not a characteristic of the ISIN but it is based on the value of the place of trade (Market Identifier Code) of the underlying transaction. The list of SME Growth Markets is a static list, maintained by ESMA for the CSDR regulation.</u>
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CODES

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

<u>N</u>	<u>No</u>	<u>No.</u>
<u>Y</u>	<u>Yes</u>	<u>Yes.</u>

107. Field 92A: Rate

FORMAT

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

PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CBON	N	-	A	Corporate Bonds
2	O	GBON	N	-	A	SME Growth Market (non-Bonds)
3	O	GOMB	N	-	A	Government and Municipal Bonds
4	O	ILSH	N	-	A	Illiquid Shares
5	O	LISH	N	-	A	Liquid Shares
6	O	NBON	N	-	A	SME Growth Market Bonds
7	O	OTHR	N	-	A	Other Financial Instruments

DEFINITION

This qualified generic field specifies:

CBON	Corporate Bonds	Security penalty rate applied to financial instruments that are classified as corporate bonds.
GBON	SME Growth Market (non-Bonds)	Security penalty rate applied in case of a settlement fail due to a lack of financial instruments that are traded on an SME growth market, excluding debt instruments.
GOMB	Government and Municipal Bonds	Security penalty rate to be applied for a settlement fail due to a lack of government or municipal bonds.
ILSH	Illiquid Shares	Security penalty rate applicable to settlement fails due to a lack of shares that have an illiquid market.
LISH	Liquid Shares	Security penalty rate to apply for a settlement fail due to a lack of shares that have a liquid market (excluding shares that trade on an SME growth market).
NBON	SME Growth Market Bonds	Security penalty rate applied in case of a settlement fail due to a lack of debt instruments that are traded on an SME growth market.
OTHR	Other Financial Instruments	Security penalty rate applicable to other financial instruments.

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).

108. Field 70E: Narrative: Financial Instrument Attribute Narrative**FORMAT**

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

PRESENCE

Optional in optional subsequence D1a1A1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

<u>FIAN</u>	<u>Financial Instrument Attribute Narrative</u>	<u>Provides additional information about the financial instrument in narrative form.</u>
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USAGE RULES

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

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

Option S 16c

PRESENCE

Mandatory in optional subsequence D1a1A1

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):

<u>FIA</u>	<u>Financial Instrument Attributes</u>
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110. Field 92a: RateFORMAT

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

PRESENCE

Optional in optional subsequence D1a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>PDRA</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Penalty Discount Rate</u>
<u>2</u>	<u>O</u>	<u>EXCH</u>	<u>R</u>	<u>-</u>	<u>B</u>	<u>Exchange Rate</u>

DEFINITION

This qualified generic field specifies:

<u>EXCH</u>	<u>Exchange Rate</u>	<u>Exchange rate between the amount and the resulting amount.</u>
<u>PDRA</u>	<u>Penalty Discount Rate</u>	<u>It is the discount rate of the relevant currency for the business date.</u>

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).

111. Field 19A: AmountFORMAT

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

PRESENCE

Optional in optional subsequence D1a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>SECU</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Securities Side</u>
<u>2</u>	<u>O</u>	<u>CASH</u>	<u>N</u>	<u>-</u>	<u>A</u>	<u>Cash Side</u>

DEFINITION

This qualified generic field specifies:

<u>CASH</u>	<u>Cash Side</u>	<u>Penalty based on the amount of cash failed to be delivered and the discount rate of the relevant currency.</u>
<u>SECU</u>	<u>Securities Side</u>	<u>Penalty based on the quantity of securities failed to be delivered and penalty rate of the ISIN.</u>

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).

112. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence D1a1A2

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):

RELTRAN Related Transaction

113. Field 20C: Reference

FORMAT

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

PRESENCE

Mandatory in optional subsequence D1a1A2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACOW	N	-	C	Account Owner Reference
2	O	ASRF	N	-	C	Account Servicer Reference
3	O	PCTI	N	-	C	Processor Transaction Identification
4	O	MITI	N	-	C	Market Infrastructure Transaction Identification
5	O	COMM	N	-	C	Common Reference
6	O	CORP	N	-	C	Corporate Action Reference
7	O	RELA	N	-	C	Related Reference

DEFINITION

This qualified generic field specifies:

ACOW	Account Owner Reference	Reference assigned to the reported transaction by the account owner.
ASRF	Account Servicer Reference	Reference assigned to the reported transaction by the account servicer.
COMM	Common Reference	Unique reference agreed upon by the Investment Manager and the Broker/Dealer to identify the trade. This reference should be passed down and up through the whole life cycle of the transaction.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
MITI	Market Infrastructure Transaction Identification	Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner/the account servicer and the market infrastructure.
RELA	Related Reference	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\).](#)

114. Field 16R: Start of Block

FORMAT

Option R	16c
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PRESENCE

[Mandatory in optional subsequence D1a1A2a](#)

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\):](#)

TRAN	Transaction Details
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115. Field 22F: Indicator

FORMAT

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

Mandatory in optional subsequence D1a1A2a

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>TRTR</u>	<u>N</u>	<u>-</u>	<u>F</u>	<u>Trade Transaction Type</u>
<u>-</u>	<u>or</u>	<u>SETR</u>	<u>N</u>	<u>-</u>	<u>F</u>	<u>Type of Settlement Transaction Indicator</u>

DEFINITION

This qualified generic field specifies:

<u>SETR</u>	<u>Type of Settlement Transaction Indicator</u>	<u>Specifies underlying information regarding the type of settlement transaction.</u>
<u>TRTR</u>	<u>Trade Transaction Type</u>	<u>Specifies the type of transaction of which the order is a component.</u>

CODES

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

<u>BASK</u>	<u>Basket Trade</u>	<u>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.</u>
<u>BRKR</u>	<u>Broker to Broker Trade</u>	<u>Transaction is a trade from a broker to another broker.</u>
<u>FUND</u>	<u>Fund to Fund Trade</u>	<u>Transaction is a trade from an investment fund to another investment fund.</u>
<u>INDX</u>	<u>Index Trade</u>	<u>Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500.</u>
<u>LIST</u>	<u>List Trade</u>	<u>Transaction is a trade of a predetermined set of financial instruments.</u>
<u>PALL</u>	<u>Pre-Allocation</u>	<u>Transaction is a pre-allocation.</u>
<u>PROG</u>	<u>Program Trade</u>	<u>Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments.</u>
<u>TRAD</u>	<u>Trade</u>	<u>Transaction is a regular trade.</u>

CODES

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

<u>BSBK</u>	<u>Buy Sell Back</u>	<u>Relates to a buy sell back transaction.</u>
<u>BYIY</u>	<u>Buy In</u>	<u>The transaction relates to a buy-in by the market following a delivery transaction failure.</u>
<u>CLAI</u>	<u>Market Claim</u>	<u>Transaction resulting from a market claim.</u>
<u>CNCB</u>	<u>Central Bank Collateral Operation</u>	<u>Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.</u>
<u>COLI</u>	<u>Collateral In</u>	<u>Relates to a collateral transaction, from the point of view of the collateral taker or its agent.</u>
<u>COLO</u>	<u>Collateral Out</u>	<u>Relates to a collateral transaction, from the point of view of the collateral giver or its agent.</u>
<u>CONV</u>	<u>DR Conversion</u>	<u>Relates to a depository receipt conversion.</u>
<u>ETFT</u>	<u>Exchange Traded Funds</u>	<u>Relates to an exchange traded fund (ETF) creation or redemption.</u>
<u>FCTA</u>	<u>Factor Update</u>	<u>Relates to a factor update.</u>
<u>INSP</u>	<u>Move of Stock</u>	<u>Relates to a movement of shares into or out of a pooled account.</u>
<u>ISSU</u>	<u>Issuance</u>	<u>Relates to the issuance of a security such as an equity or a depository receipt.</u>
<u>MKDW</u>	<u>Mark-Down</u>	<u>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).</u>
<u>MKUP</u>	<u>Mark-Up</u>	<u>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).</u>
<u>NETT</u>	<u>Netting</u>	<u>Relates to the netting of settlement instructions.</u>
<u>NSYN</u>	<u>Non Syndicated</u>	<u>Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.</u>
<u>OWNE</u>	<u>External Account Transfer</u>	<u>Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver).</u>
<u>OWNI</u>	<u>Internal Account Transfer</u>	<u>Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver).</u>
<u>PAIR</u>	<u>Pair-Off</u>	<u>Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions.</u>
<u>PLAC</u>	<u>Placement</u>	<u>Relates to the placement/new issue of a financial instrument.</u>
<u>PORT</u>	<u>Portfolio Move</u>	<u>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.</u>
<u>PREA</u>	<u>Pre-Advice</u>	<u>Transaction is a pre-advice, that is for matching purposes only.</u>
<u>REAL</u>	<u>Realignment</u>	<u>Relates to a realignment of positions.</u>
<u>REDI</u>	<u>Withdrawal</u>	<u>Relates to the withdrawal of specified amounts from specified sub-accounts.</u>

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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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.

116. 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 optional subsequence D1a1A2a](#)

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>O</u>	<u>EXSE</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Expected Settlement Date/Time</u>
<u>2</u>	<u>M</u>	<u>SETT</u>	<u>N</u>	<u>-</u>	<u>A, B, or C</u>	<u>Settlement Date/Time</u>
<u>3</u>	<u>O</u>	<u>ADEL</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Late Delivery Date/Time</u>
<u>4</u>	<u>O</u>	<u>TRAD</u>	<u>N</u>	<u>-</u>	<u>A, B, or C</u>	<u>Trade Date/Time</u>
<u>5</u>	<u>O</u>	<u>EXVA</u>	<u>N</u>	<u>-</u>	<u>A or C</u>	<u>Expected Value Date/Time</u>

DEFINITIONThis qualified generic field specifies:

<u>ADEL</u>	<u>Late Delivery Date/Time</u>	<u>Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.</u>
<u>EXSE</u>	<u>Expected Settlement Date/Time</u>	<u>Date/time at which the Sender expects settlement.</u>
<u>EXVA</u>	<u>Expected Value Date/Time</u>	<u>For against payment transactions, the value date/time at which the Sender expects the settlement amount to be credited or debited.</u>
<u>SETT</u>	<u>Settlement Date/Time</u>	<u>Date/time at which the financial instruments are to be delivered or received.</u>
<u>TRAD</u>	<u>Trade Date/Time</u>	<u>Date/time at which the trade was executed.</u>

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):

<u>OPEN</u>	<u>Open-Dated</u>	<u>Date has not been established.</u>
<u>UKWN</u>	<u>Unknown</u>	<u>Date is unknown.</u>

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):

<u>VARI</u>	<u>Various</u>	<u>Partial trades have occurred over a period of two or more days.</u>
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NETWORK VALIDATED RULES

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

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

USAGE RULES

ADEL, Late delivery date is used for pool trades that result from the original TBA's. (The original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

117. Field 97a: Account

FORMAT

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

PRESENCE

Optional in optional subsequence D1a1A2a

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

<u>CASH</u>	<u>Cash Account</u>	<u>Account in which cash is maintained.</u>
<u>SAFE</u>	<u>Safekeeping Account</u>	<u>Account where financial instruments are maintained.</u>

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):

<u>ABRD</u>	<u>Abroad</u>	<u>Financial instruments are held in a safekeeping account abroad.</u>
<u>CEND</u>	<u>Centralised</u>	<u>Financial instrument in the safekeeping account are held in one location.</u>
<u>DVPA</u>	<u>Cash/DVP</u>	<u>Safekeeping account is used for settlement on delivery or collect on delivery basis.</u>
<u>MARG</u>	<u>Margin</u>	<u>Account is used when financing is by the broker/dealer.</u>

PHYS	Physical	Financial instruments in the safekeeping account are in physical form.
SHOR	Short Sale	Account is used for short sale orders.

USAGE RULES

[In option B, Account Type Code specifies the type of account needed to fully identify the account.](#)

[This field reports on a sub-safekeeping account and is used for a consolidated statement when bilaterally agreed between sender and receiver.](#)

118. 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 optional subsequence D1a1A2a](#)

QUALIFIER

[\(Error code\(s\): T89\)](#)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACOW	N	-	P, Q, or R	Account Owner
-	or	CACO	N	-	P, Q, or R	Cash Account Owner
2	O	ALTE	N	-	L	Alternate Identification

DEFINITION

[This qualified generic field specifies:](#)

ACOW	Account Owner	Party that owns the safekeeping account.
ALTE	Alternate Identification	Alternate identification for a party.
CACO	Cash Account Owner	Party that owns the cash account.

NETWORK VALIDATED RULES

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

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

119. Field 22H: Indicator

FORMAT

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

PRESENCE

Mandatory in optional subsequence D1a1A2a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	REDE	N	-	H	Receive/Deliver Indicator
2	M	PAYM	N	-	H	Payment Indicator

DEFINITION

This qualified generic field specifies:

PAYM	Payment Indicator	Specifies whether the instruction is free or against payment.
REDE	Receive/Deliver Indicator	Specifies whether the transaction is a receipt or delivery of financial instruments.

CODES

If Qualifier is REDE, Indicator must contain one of the following codes (Error code(s): K22):

DELI	Deliver	Financial Instruments will be debited from the safekeeping account.
RECE	Receive	Financial Instruments will be credited to the safekeeping account.

CODES

If Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

APMT	Against Payment	Against payment.
FREE	Free	Free of payment.

120. Field 36B: Quantity of Financial Instrument: Posting Quantity

FORMAT

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

PRESENCEMandatory in optional subsequence D1a1A2aQUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	M	PSTA	R	-	B	<u>Posting Quantity</u>

DEFINITIONThis qualified generic field specifies:

<u>PSTA</u>	<u>Posting Quantity</u>	<u>Quantity of financial instrument posted to the safekeeping account.</u>
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CODESQuantity Type Code must contain one of the following codes (Error code(s): K36):

<u>AMOR</u>	<u>Amortised Value</u>	<u>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.</u>
<u>FAMT</u>	<u>Face Amount</u>	<u>Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.</u>
<u>UNIT</u>	<u>Unit Number</u>	<u>Quantity expressed as a number, for example, a number of shares.</u>

NETWORK VALIDATED RULESThe 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).**121. Field 19A: Amount: Posting Amount**FORMATOption A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)PRESENCEOptional in optional subsequence D1a1A2aQUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>PSTA</u>	<u>N</u>	-	<u>A</u>	<u>Posting Amount</u>

DEFINITION

This qualified generic field specifies:

<u>PSTA</u>	<u>Posting Amount</u>	<u>Amount of money that was posted to the account.</u>
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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).

122. Field 98C: Date/Time**FORMAT**

<u>Option C</u>	<u>:4!c//8!n6!n</u>	<u>(Qualifier)(Date)(Time)</u>
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PRESENCE

Mandatory in optional subsequence D1a1A2a

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>ASTS</u>	<u>N</u>	<u>-</u>	<u>C</u>	<u>Acknowledged Status Timestamp</u>
<u>2</u>	<u>O</u>	<u>MTCH</u>	<u>N</u>	<u>-</u>	<u>C</u>	<u>Matched Status Timestamp</u>
<u>3</u>	<u>O</u>	<u>CUTS</u>	<u>N</u>	<u>-</u>	<u>C</u>	<u>Cut-Off Timestamp</u>

DEFINITION

This qualified generic field specifies:

<u>ASTS</u>	<u>Acknowledged Status Timestamp</u>	<u>The timestamp of acceptance or acknowledgement of the instruction by the account servicer.</u>
<u>CUTS</u>	<u>Cut-Off Timestamp</u>	<u>Effective time for the cut-off event.</u>
<u>MTCH</u>	<u>Matched Status Timestamp</u>	<u>The timestamp of matching of the instruction by the account servicer.</u>

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).

123. Field 16R: Start of BlockFORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence D1a1A2a1

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

124. Field 25D: Status CodeFORMAT

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

PRESENCE

Mandatory in optional subsequence D1a1A2a1

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>MTCH</u>	<u>N</u>	<u>-</u>	<u>D</u>	<u>Matching Status</u>
<u>-</u>	<u>or</u>	<u>SETT</u>	<u>N</u>	<u>-</u>	<u>D</u>	<u>Settlement Status</u>

DEFINITION

This qualified generic field specifies:

<u>MTCH</u>	<u>Matching Status</u>	<u>Provides the matching status of the instruction.</u>
<u>SETT</u>	<u>Settlement Status</u>	<u>Provides the status of settlement of an instruction.</u>

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):

<u>MACH</u>	<u>Matched</u>	<u>Instruction has been matched.</u>
<u>NMAT</u>	<u>Unmatched</u>	<u>Instruction has not been matched.</u>

CODES

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

<u>PEND</u>	<u>Pending Settlement</u>	<u>Instruction is pending. Settlement at the instructed settlement date is still possible.</u>
<u>PENF</u>	<u>Pending/Failing Settlement</u>	<u>Instruction is failing. Settlement at the instructed settlement date is no longer possible.</u>

125. Field 16R: Start of BlockFORMAT

<u>Option R</u>	<u>16c</u>
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PRESENCE

Mandatory in optional subsequence D1a1A2a1A

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):

<u>REAS</u>	<u>Reason</u>
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126. Field 24B: Reason CodeFORMAT

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

Mandatory in optional subsequence D1a1A2a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
<u>1</u>	<u>M</u>	<u>NMAT</u>	<u>N</u>	<u>C8</u>	<u>B</u>	<u>Unmatched Reason</u>
<u>-</u>	<u>or</u>	<u>PENF</u>	<u>N</u>	<u>C8</u>	<u>B</u>	<u>Pending/Failing Reason</u>

DEFINITION

This qualified generic field specifies:

<u>NMAT</u>	<u>Unmatched Reason</u>	<u>Specifies the reason why the instruction has an unmatched status.</u>
<u>PENF</u>	<u>Pending/Failing Reason</u>	<u>Specifies the reason why the instruction has a failing settlement status.</u>

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):

<u>ACRU</u>	<u>Accrued Interest Amount</u>	<u>Accrued interest amount does not match.</u>
<u>ADEA</u>	<u>Account Servicer Deadline Missed</u>	<u>Instruction was received after the account servicer's deadline. Processed on best effort basis.</u>
<u>CADE</u>	<u>Disagreement Transaction Call Delay</u>	<u>Transaction call delay does not match.</u>
<u>CLAT</u>	<u>Counterparty too Late for Matching</u>	<u>Counterparty's instruction was too late for matching.</u>
<u>CMIS</u>	<u>Matching Instruction Not Found</u>	<u>A matching instruction from your counterparty could not be found.</u>
<u>CPCA</u>	<u>Counterparty Cancelled Instruction</u>	<u>Counterparty cancelled their instruction.</u>
<u>DCMX</u>	<u>Disagreement Cum Ex</u>	<u>Disagreement if trade was executed cum or ex.</u>
<u>DDAT</u>	<u>Disagreement Settlement Date</u>	<u>Settlement date/time does not match.</u>
<u>DDEA</u>	<u>Disagreement Deal Price</u>	<u>Deal price does not match.</u>
<u>DELN</u>	<u>Disagreement Direction of Trade</u>	<u>Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.</u>
<u>DEPT</u>	<u>Disagreement Place of Settlement</u>	<u>Place of settlement does not match.</u>
<u>DMCT</u>	<u>Disagreement Automatic Generation</u>	<u>Disagreement on automatic generation of market claim or transformation.</u>

DMON	Disagreement Settlement Amount	Settlement amount does not match.
DQUA	Disagreement Quantity	Quantity of financial instrument does not match.
DSEC	Disagreement Security	Financial instrument identification does not match, for example, ISIN differs, Financial Instrument Attributes differs.
DTRA	Not Recognised	Counterparty has been contacted or contacted us, and does not recognise the transaction.
DTRD	Disagreement Trade Date	Trade date does not match.
FORF	Disagreement Forfeit Amount	Forfeit amount does not match.
FRAP	Disagreement Payment Code	Payment type does not match: your instruction is free of payment, your counterparty's instruction is against payment or vice versa.
ICAG	Incorrect Agent	Delivering or receiving agent (counterparty) does not match.
ICUS	Disagreement Receiving or Delivering Custodian	Delivering or receiving custodian does not match.
IEXE	Incorrect Buyer or Seller	Buyer (receiver) or seller (deliverer) does not match.
IIND	Disagreement Common Reference	Common reference does not match.
INPS	Disagreement Place of Safekeeping	The place of safekeeping information does not allow matching to take place.
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.
MIME	Missing Market Side Details	Market side execution details are missing.
NARR	Narrative Reason	See narrative for details.
NCRR	Disagreement Currency Settlement Amount	Settlement amount currency does not match.
NMAS	No Matching Started	Matching process has not yet started.
PHYS	Disagreement Physical Settlement	Counterparty's instruction is 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 Instruction	Instruction has not been matched. It is a possible duplicate instruction.
REGD	Disagreement Registration Details	Registration details linked to the transaction are incorrect.
REPA	Disagreement Termination Transaction Amount	Termination transaction amount does not match.
REPO	Disagreement Repurchase Rate	Repurchase rate does not match.
REPP	Disagreement Premium Amount	Premium amount does not match.
RERT	Disagreement Repurchase Rate Type	Repurchase rate type does not match.
RTGS	Disagreement RTGS System	Counterparty is for Real Time Gross Settlement (RTGS) system, you are for non-RTGS or vice versa.
SAFE	Disagreement Safekeeping Account	Safekeeping account used as matching criteria on the market concerned does not match. This includes Buyer/seller's account, direct client's account at the receiving/delivering agent, or receiving/delivering agent's account at the CSD.
SETR	Disagreement Settlement Transaction	Settlement transaction type does not match (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR).
SETS	Disagreement Settlement System/ Method	Settlement system/method does not match (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 (repo).
TXST	Disagreement Tax Status	Disagreement on the tax status of the financial instruments to be settled.
UNBR	Unmatched Market Side Details	Market side trade is unmatched.
VASU	Disagreement Variable Rate Support	Variable rate support does not match.

[CODES](#)

[If Qualifier is PENF 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 account servicer's deadline. Processed on best effort basis.
AWMO	Awaiting Money	Financial instruments are delivered, but still awaiting money from the counterparty.
AWSH	Awaiting Securities from Counterparty	Financial instruments have not yet been received from the counterparty (if receive against payment), the money has been delivered.
BATC	Processing Batch Difference	Processing batch differs in the counterparty's instruction, for example, daytime/real-time versus overnight.
BENO	Beneficial Ownership Disagreement	Disagreement in beneficial ownership.
BLOC	Account Blocked	Your account is blocked, no instruction can settle over the account.
BOTH	Both Instructions on Hold	Counterparty's instruction and your instruction are on hold/frozen/in a preadvice mode.
BYIY	Buy-in Procedure	A buy-in procedure has started on the market (on your behalf if your instruction is a receipt, by the counterparty if your instruction is a delivery).
CAIS	Awaiting Securities	Awaiting financial instruments from a corporate action issue or other procedure, for example, conversion, dematerialisation, exchange, registration, stamping, splitting.
CANR	Cancellation/ Confirmation Request	A cancellation or confirmation of instruction is required.
CDLR	Conditional Delivery Awaiting Release	Instruction is in a hold/frozen/preadvice mode - infrastructure platform is awaiting release.
CERT	Wrong Certificate Numbers	Certificate number error.
CHAS	Enquiry Sent	A chaser/enquiry has been sent.
CLAC	Counterparty Insufficient Securities	Insufficient deliverable financial instruments in counterparty's account or counterparty does not hold financial instruments.
CLAT	Counterparty too Late for Settlement	Counterparty's instruction was too late for settlement (that is received too late, matching or settlement problems solved too late).
CLHT	Clearing House Trade	Instructed settlement date does not agree with the settlement date on the Clearing House trade, that is, a specific type of trade in India.
CMON	Counterparty Insufficient Money	Insufficient money in counterparty's account.
COLL	Securities Pledged as Collateral	Financial instruments are not deliverable as they are pledged as collateral.
CPEC	Counterparty In Receivership	Counterparty is in receivership (form of bankruptcy where a court appointed person, the receiver, manages the affairs of the business).
CSDH	CSD Hold	Central securities depository has set the instruction in a hold/frozen/preadvice mode.

<u>CVAL</u>	<u>CSD Validation</u>	<u>Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</u>
<u>CYCL</u>	<u>Awaiting Next Settlement Cycle</u>	<u>Instruction is confirmed in the local market or is ready for settlement, awaiting next settlement cycle.</u>
<u>DENO</u>	<u>Unavailable Deliverable Denominated Quantity</u>	<u>Quantity instructed does not match the denomination available/deliverable. Physical financial instruments need to be obtained in deliverable denominated quantities.</u>
<u>DEPO</u>	<u>Refused Deposit for Issue of Depositary Receipts</u>	<u>Deposit of shares for the issuing of depositary receipts has been refused. The allotment granted by the issuer is exceeded by your transaction.</u>
<u>DISA</u>	<u>Natural Disaster</u>	<u>Exceptional closing of all financial institutions due to natural disaster, for example, typhoon, flooding, earthquake, hurricane.</u>
<u>DKNY</u>	<u>Counterparty Returned Shares</u>	<u>Counterparty has returned or refused the financial instruments.</u>
<u>DOCC</u>	<u>Awaiting Documents/ Registration Instruction/ Endorsements from Counterparty</u>	<u>Awaiting documents, registration instruction or endorsements from counterparty.</u>
<u>DOCY</u>	<u>Awaiting Documents/ Registration Instruction/ Endorsements from You</u>	<u>Awaiting documents, registration instruction or endorsements from you.</u>
<u>FLIM</u>	<u>Maximum Foreign Limit Reached</u>	<u>Insufficient deliverable financial instruments in your account as maximum foreign limit has been reached.</u>
<u>FROZ</u>	<u>Securities Frozen At CSD</u>	<u>Financial instruments are blocked at the CSD following a corporate event.</u>
<u>GLOB</u>	<u>Global Form Securities</u>	<u>Settlement cannot be executed; financial instruments are in global form.</u>
<u>IAAD</u>	<u>Status Reason Investigation</u>	<u>Failing reason being investigated.</u>
<u>INBC</u>	<u>Incomplete Number Count</u>	<u>Not all the instructions part of a pool have been received.</u>
<u>INCA</u>	<u>Income Adjustment Required</u>	<u>Financial instruments require income adjustment, for example, dividend or interest.</u>
<u>LAAW</u>	<u>Awaiting Other Transaction</u>	<u>Awaiting settlement of a purchase to cover failing positions.</u>
<u>LACK</u>	<u>Lack of Securities</u>	<u>Insufficient deliverable financial instruments in your account.</u>
<u>LALO</u>	<u>Securities are Loaned Out</u>	<u>Financial instruments are out on loan.</u>

LATE	Market Deadline Missed	Instruction was received after market deadline.
LINK	Pending Linked Instruction	A linked instruction is pending/failing.
LIQU	Insufficient Central Bank Liquidity	Central Bank Liquidity is insufficient.
MINO	Minimum Settlement Quantity	Quantity instructed is lower than the minimum existing settlement quantity for the financial instrument.
MLAT	Money/Securities too Late for Settlement	Covering money/financial instruments were received too late for completing settlement on a same day basis.
MONY	Insufficient Money	Insufficient money in your account and/or credit line is insufficient.
MUNO	Multiple Settlement Quantity	Quantity instructed is not a multiple of an existing settlement quantity lot for the financial instrument.
NARR	Narrative Reason	See narrative field for reason.
NCON	Confirmation Not Received	Confirmation of settlement has not yet been received.
NEWI	New Issues	Financial instrument is a new issue and not yet available/tradable.
NOFX	No Foreign Exchange Instruction	A foreign exchange instruction from you is missing.
OBJT	Under Objection	Financial instruments are stolen, in dispute, under objection etc.
PART	Trade Settles in Partial	Trade will settle in partials.
PHCK	Physical Securities in Verification Process	Physical financial instruments have been received and are being checked for authenticity.
PHSE	Physical Delivery Delay	Settlement is physical. Financial instruments are being delivered.
PRCY	Counterparty Instruction on Hold	Counterparty's instruction is on hold/frozen/in a preadvice mode.
PREA	Your Instruction on Hold	Your instruction is on hold/frozen/in a preadvice mode.
PRSY	On Hold by System	The transaction was put on hold by the system.
REFS	Not In Good Order	Delivery/receipt was refused because physical financial instruments are not in good order.
REGT	Certificates Rejected	Certificates have been lodged with the registrar but rejected due to incomplete documentation or foreign ownership limitation reached.
SBLO	Securities Blocked	Financial instruments are blocked due to a corporate action event, realignment, etc.
SDUT	Lack of Stamp Duty Information	Stamp duty information is missing.

SETS	Settlement System/ Method Modified	Settlement system/method has been modified at CSD to allow settlement.
STCD	Confirmation Discrepancy	Discrepancy in the settlement confirmation.
YCOL	Collateral Shortage	Insufficient collateral in your account to execute the instruction.

USAGE RULES

[Using of a settlement status/reason alone means that the transaction is matched \(if a matching process exists in the concerned market or at the concerned account servicer\).](#)

[A pending transaction \(PEND\) becomes a failing transaction \(PENF\) on the settlement date instructed in the message, during the end of day reporting.](#)

127. Field 70D: Narrative: Reason Narrative**FORMAT**

[Option D](#) [:4!c//6*35x](#) [\(Qualifier\)\(Narrative\)](#)

PRESENCE

[Optional in optional subsequence D1a1A2a1A](#)

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 reason information.](#)

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.](#)

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

[Option S](#) [16c](#)

PRESENCE

Mandatory in optional subsequence D1a1A2a1A

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):

<u>REAS</u>	<u>Reason</u>
-------------	---------------

129. Field 16S: End of BlockFORMAT

<u>Option S</u>	<u>16c</u>
-----------------	------------

PRESENCE

Mandatory in optional subsequence D1a1A2a1

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):

<u>STAT</u>	<u>Status</u>
-------------	---------------

130. Field 70E: Narrative: Additional Information NarrativeFORMAT

<u>Option E</u>	<u>:4!c//10*35x</u>	<u>(Qualifier)(Narrative)</u>
-----------------	---------------------	-------------------------------

PRESENCE

Optional in optional subsequence D1a1A2a

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>ADTX</u>	<u>N</u>	<u>-</u>	<u>E</u>	<u>Additional Information Narrative</u>

DEFINITION

This qualified generic field specifies:

<u>ADTX</u>	<u>Additional Information Narrative</u>	<u>Provides additional transaction details information which can not be included within the structured fields of the message.</u>
-------------	---	---

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.

131. Field 16S: End of Block

FORMAT

<u>Option S</u>	<u>16c</u>
-----------------	------------

PRESENCE

Mandatory in optional subsequence D1a1A2a

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):

<u>TRAN</u>	<u>Transaction Details</u>
-------------	----------------------------

132. Field 16S: End of Block

FORMAT

<u>Option S</u>	<u>16c</u>
-----------------	------------

PRESENCE

Mandatory in optional subsequence D1a1A2

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):

<u>RELTRAN</u>	<u>Related Transaction</u>
----------------	----------------------------

133. Field 70E: Narrative: Additional Information Narrative

FORMAT

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

PRESENCE

Optional in optional subsequence D1a1A

QUALIFIER

(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>ADTX</u>	<u>N</u>	<u>-</u>	<u>E</u>	<u>Additional Information Narrative</u>

DEFINITION

This qualified generic field specifies:

<u>ADTX</u>	<u>Additional Information Narrative</u>	<u>Provides additional calculation details information which can not be included within the structured fields of the message.</u>
-------------	---	---

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.

134. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence D1a1A

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):

<u>CALDET</u>	<u>Calculation Details</u>
---------------	----------------------------

135. Field 70E: Narrative: Additional Information NarrativeFORMAT

Option E	:4!c//10*35x	(Qualifier)(Narrative)
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PRESENCEOptional in optional subsequence D1a1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>ADTX</u>	<u>N</u>	<u>-</u>	<u>E</u>	<u>Additional Information Narrative</u>

DEFINITIONThis qualified generic field specifies:

<u>ADTX</u>	<u>Additional Information Narrative</u>	<u>Provides additional penalty details information which can not be included within the structured fields of the message.</u>
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USAGE RULESUnless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.**136. Field 16S: End of Block**FORMAT

Option S	16c
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PRESENCEMandatory in optional subsequence D1a1DEFINITIONThis field specifies the end of a block and the name of that block.CODESThis field must contain the following code (Error code(s): T92):

<u>PENDET</u>	<u>Penalty Details</u>
---------------	------------------------

137. Field 70E: Narrative: Additional Information Narrative

FORMAT

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

PRESENCE

Optional in optional subsequence D1a

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ADTX	N	-	E	Additional Information Narrative

DEFINITION

This qualified generic field specifies:

ADTX	Additional Information Narrative	Provides additional penalties per counterparty information which can not be included within the structured fields of the message.
------	----------------------------------	---

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.

138. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence D1a

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):

PENACOUNT	Penalties per Counterparty
-----------	----------------------------

139. Field 70E: Narrative: Additional Information NarrativeFORMAT

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

PRESENCEOptional in optional subsequence D1QUALIFIER(Error code(s): T89)

<u>Order</u>	<u>M/O</u>	<u>Qualifier</u>	<u>R/N</u>	<u>CR</u>	<u>Options</u>	<u>Qualifier Description</u>
1	<u>O</u>	<u>ADTX</u>	<u>N</u>	<u>-</u>	<u>E</u>	<u>Additional Information Narrative</u>

DEFINITIONThis qualified generic field specifies:

<u>ADTX</u>	<u>Additional Information Narrative</u>	<u>Provides additional penalties per currency/party information which can not be included within the structured fields of the message.</u>
-------------	---	--

USAGE RULESUnless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.**140. Field 16S: End of Block**FORMAT

Option S	16c
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PRESENCEMandatory in optional subsequence D1DEFINITIONThis field specifies the end of a block and the name of that block.CODESThis field must contain the following code (Error code(s): T92):

<u>PENACUR</u>	<u>Penalties per Currency for a Party</u>
----------------	---

141. Field 70E: Narrative: Additional Information Narrative

FORMAT

Option E :4!c//10*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	ADTX	N	-	E	Additional Information Narrative

DEFINITION

This qualified generic field specifies:

ADTX	Additional Information Narrative	Provides additional penalties information which can not be included within the structured fields of the message.
------	----------------------------------	--

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.

142. 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):

PENA	Penalties
------	-----------

143. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional sequence **ED**

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

144. 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 **ED**

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.

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

Option S 16c

PRESENCE

Mandatory in optional sequence **ED**

|

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 538 Statement of Intra-Position Advices

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 540 Receive Free

MT 540 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian.

This message is used to:

- instruct the receipt of financial instruments free of payment, physically or by book-entry, from a specified party (the function of the message is NEWM)
- request the cancellation of a receive free of payment instruction previously sent by the account owner (the function of the message is CANC)
- pre-advise the account servicer of a forthcoming receive free of payment instruction (the function of the message is PREA).

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkages sequence.

MT 540 Format Specifications

MT 540 Receive Free

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
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	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
M	20a 20C	4!c	Reference	(see qualifier description)	C or U:4!c//16x	9

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	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 Trade Details						
M	16R			Start of Block	TRADET	13
----->						
O	94a	4!c	Place	(see qualifier description)	B, H, or L	14

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	15

O	90a	DEAL	Price	Deal Price	A or B	16
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	17
M	35B			Identification of the Financial Instrument	[[ISIN1!e12!c] [4*35x]	18
Optional Subsequence B1 Financial Instrument Attributes						
M	16R			Start of Block	FIA	19
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	20
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	21

----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	22

O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	23
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	24

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	25

----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	26

----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	27

----->						
O	90a	4!c	Price	(see qualifier description)	A or B	28

----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	29

----->						
O	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	30

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	31
M	16S			End of Block	FIA	32
End of Subsequence B1 Financial Instrument Attributes						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	33

O	11A	FXIS	Currency	Currency to Sell	:4!c//3!a	34
----->						
O	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	35

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	36

M	16S			End of Block	TRADEDET	37
End of Sequence B Trade Details						
Mandatory Sequence C Financial Instrument/Account						
M	16R			Start of Block	FIAC	38
----->						
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	39

O	70D	DENC	Narrative	Denomination Choice	:4!c//6*35x	40
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	41

----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	42

----->						
M	97a	4!c	Account	(see qualifier description)	A, B, or E	43

----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	44

-----> Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16R			Start of Block	BREAK	45
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	46
O	36B	LOTS	Quantity of Financial Instrument	Quantity of Financial Instrument In The Lot	:4!c//4!c/15d	47
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	48
O	90a	LOTS	Price	Book/Lot Price	A or B	49

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	50
M	16S			End of Block	BREAK	51
----- End of Subsequence C1 Quantity Breakdown						
M	16S			End of Block	FIAC	52
End of Sequence C Financial Instrument/Account						
Optional Sequence D Two Leg Transaction Details						
M	16R			Start of Block	REPO	53
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	54

----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	55

----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	56

----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	57

----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	58

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	59

O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	60
M	16S			End of Block	REPO	61
End of Sequence D Two Leg Transaction Details						
Mandatory Sequence E Settlement Details						
M	16R			Start of Block	SETDET	62

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	63

-----> Mandatory Repetitive Subsequence E1 Settlement Parties						
M	16R			Start of Block	SETPRTY	64
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	65

O	97a	SAFE	Account	Safekeeping Account	A or B	66
O	98a	PROC	Date/Time	Processing Date/Time	A or C	67
O	20C	PROC	Reference	Processing Reference	:4!c//16x	68
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	69

M	16S			End of Block	SETPRTY	70
----- End of Subsequence E1 Settlement Parties						
-----> Optional Repetitive Subsequence E2 Cash Parties						
M	16R			Start of Block	CSHPRTY	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 or E	73

----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	74

M	16S			End of Block	CSHPRTY	75
----- End of Subsequence E2 Cash Parties						
-----> Optional Repetitive Subsequence E3 Amounts						
M	16R			Start of Block	AMT	76

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	77

----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	78

O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	79
M	16S			End of Block	AMT	80
----- End of Subsequence E3 Amounts						
M	16S			End of Block	SETDET	81
End of Sequence E Settlement Details						
-----> Optional Repetitive Sequence F Other Parties						
M	16R			Start of Block	OTHRPRTY	82
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	83

O	97A	SAFE	Account	Safekeeping Account	:4!c//35x	84
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	85

O	20C	PROC	Reference	Processing Reference	:4!c//16x	86
M	16S			End of Block	OTHRPRTY	87
----- End of Sequence F Other Parties						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 540 Network Validated Rules

- C1** The following amount fields cannot appear in more than one occurrence of the subsequence E3 Amounts (Error code(s): E87).

Subsequence E3

:19A::ACRU

:19A::ANTO

:19A::BOOK
:19A::CHAR
:19A::COUN
:19A::DEAL
:19A::EXEC
:19A::ISDI
:19A::LADT
:19A::LEVY
:19A::LOCL
:19A::LOCO
:19A::MARG
:19A::OTHR
:19A::REGF
:19A::SETT
:19A::SHIP
:19A::SPCN
:19A::STAM
:19A::STEX
:19A::TRAN
:19A::TRAX
:19A::VATA
:19A::WITH
:19A::COAX
:19A::ACCA
:19A::RSCH

- C2** In sequence A, if the total of linked settlement instructions (field :99B::TOSE) is present, then the current settlement instruction number (field :99B::SETT) must be present (Error code(s): E90).

Sequence A if field :99B::TOSE is ...	Sequence A then field :99B::SETT is ...
Present	Mandatory
Not present	Optional

- C3** In (sub)sequence E3, 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 E3 if field :92B::EXCH is ...	Subsequence E3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C4** The following party fields cannot appear more than once in a message (Error code(s): E84):

Subsequence E1	Subsequence E2	Sequence F
: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::BRKR
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C5** If field :22F::DBNM is NOT present in sequence E, then it is mandatory to specify a delivering agent and a place of settlement: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::DEAG and another one must contain party field :95a::PSET (Error code(s): E91).
- C6** If a qualifier from the list Deliverers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another subsequence E1.
- If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.
- If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another subsequence E1.
- If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.
- If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

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)

- C7** 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 or PREA	Optional	Not applicable

- C8** In subsequence E1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence .(Error code(s): E52).

Subsequence E1 if field :95a::PSET is ...	Subsequence E1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C9** If field :22F::FXCX//FXNO or FXYE is present in sequence E, then the message must be a cancellation, that is, Function of the Message in sequence A (field 23G) is CANC.

If field :22F::FXCX//SINO is present in sequence E, then the message must be new, that is, Function of the Message in sequence A (field 23G) is NEWM .(Error code(s): E14).

Sequence E if field :22F::FXCX is ... ⁽¹⁾	In sequence A then field :23G:4!c is ...
FXNO	CANC
FXYE	CANC
SINO	NEWM
Not present	Not applicable

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

- C10** If field :22F::DBNM is present in sequence E, then a seller must be specified, that is, one occurrence of subsequence E1 must contain field :95a::SELL (Error code(s): E70).

Sequence E if field :22F::DBNM is ...	Then in one occurrence of subsequence E1 ...
Present	Field :95a::SELL is Mandatory
Not present	Not applicable

- C11** If field :22F::DBNM//VEND is present in sequence E, then a vendor must be specified; that is one occurrence of sequence F must contain field :95a::VEND (Error code(s): D71).

In sequence E if field :22F::DBNM//VEND is ... ⁽¹⁾	Then sequence F is ...	And in one occurrence of sequence F field :95a::VEND is ...
Present	Mandatory, that is sequence F must be present once	Mandatory
Not present	Optional	Optional

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

- C12** If field :36B: is present in minimum one occurrence of sequence A1, then the type of settlement transaction must be a pair-off or a turn-around; that is, sequence E field :22F::SETR//PAIR or :22F::SETR//TURN must be present (Error code(s): C50).

In sequence A1 if field :36B: is ...	Then in sequence E, field :22F::SETR must be ...
Present	:22F::SETR//PAIR and DSS must not be present or :22F::SETR//TURN and DSS must not be present
Not present	Not applicable

- C13** In sequence C, field :36B::SETT cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence C if field :36B::SETT is ...	Then one occurrence of :36B::SETT must be ...	And the other occurrence of :36B::SETT must be ...
Repeated	:36B::SETT//FAMT	:36B::SETT//AMOR
Not repeated	Not applicable	Not applicable

- C14** In sequence F, 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 F if field :95a::EXCH or TRRE is ...	Sequence F then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C15** In sequence C, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C16** In sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

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 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 E1, 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 E2, 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 F, 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).

- C17** In each occurrence of sequence F, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be used in the same occurrence of the sequence (Error code(s): E88).

MT 540 Usage Rules

- The message may also be used to:
 - re-send a message (be it an instruction, request for cancellation, or pre-advise) sent by the account owner to the account servicer (the subfunction of the message is DUPL)
 - provide a third party with a copy of a message (be it an the instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is COPY)
 - re-send a third party a copy of a message (be it an instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is CODU).

- When the message is used as a request to cancel, the linkage sequence must contain the reference of the original instruction.

MT 540 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 codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.
PREA	Preadvice	Message preadvicing a settlement instruction. It can be used for matching purposes, but is, without further notice from the account owner, not binding for execution.

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.
RECO	Reconciliation Only	Settlement instruction is already on the market. Sent by an account owner to an account servicer or vice versa for reconciliation purposes.

USAGE RULES

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

MARKET PRACTICE RULES

Function of the message usage clarifications have been published by the Securities Market Practice Group (SMPG).

For more details, see the relevant market practice document on www.smpg.info.

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 99B: Number Count

FORMAT

Option B	:4!c//3!n	(Qualifier)(Number)
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PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N	C2	B	Current Settlement Instruction Number
2	O	TOSE	N		B	Total of Linked Settlement Instructions

DEFINITION

This qualified generic field specifies:

SETT	Current Settlement Instruction Number	Sequential number of the instruction in a range of linked settlement instructions.
TOSE	Total of Linked Settlement Instructions	Total number of settlement instructions that are linked together.

USAGE RULES

The current settlement instruction number must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instruction.

MARKET PRACTICE RULES

- **Block trades:**

In a block trade instruction, the total number of children must be provided using number count field 99B::TOSE (plus the mandatory field :99B::SETT identifying the instruction number).

The instruction number of the parent must be 000. The children must have an incremental instruction number from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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 ~~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	POOL	N		C	Pool Reference
	or	PREA	N		C	Preadvice Message Reference
	or	PREV	N	C7	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	CERT	N		C	Certification Reference
	or	CORP	N		C	Corporate Action Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	PCTI	N		C	Processor Transaction Identification
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference

DEFINITION

This qualified generic field specifies:

CERT	Certification Reference	Reference assigned to a deposit.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
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.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.

PREA	Preadvice Message Reference	Message reference of the preadvice (:23G:PREA) previously sent.
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.
TCTR	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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).

MARKET PRACTICE RULES

- **Linkages:**

A global market practice for the use of the linkage sequence and references exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, ETC.

- **Block trade:**

The use of pool reference is mandatory for block trades to link parent and children instructions.

- **Sell/buy - buy/sell back settlement:**

The closing leg must be linked to the opening leg using the message reference of the opening leg in the linkage subsequence A1 field 20C::PREV.

- **Securities lending and borrowing settlement:**

The borrowing/lending closing leg must be linked to the borrowing/opening leg.

For more details, see the relevant market practice document on www.smpg.info.

10. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Conditional (see rule C12) in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PAIR	N	C12	B	Quantity of Financial Instrument to be Paired-off
	or	TURN	N	C12	B	Quantity of Financial Instrument to be Turned

DEFINITION

This qualified generic field specifies:

PAIR	Quantity of Financial Instrument to be Paired-off	Quantity of financial instruments of the linked instruction to be paired-off.
TURN	Quantity of Financial Instrument to be Turned	Quantity of financial instruments of the linked instruction to be turned in a turnaround.

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).

USAGE RULES

The use of this field for partial pair-off must be pre-agreed between the message Sender and Receiver.

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):

TRADEDET Trade Details

14. Field 94a: Place

FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(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	CLEA	R	C16	H or L	Place of Clearing
2	O	TRAD	R	C16	B or L	Place of Trade

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
TRAD	Place of Trade	Place at which the order was traded, directly by the instructing party or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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 Trade was executed on various places.

NETWORK VALIDATED RULES

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

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. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

15. 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	SETT	N		A, B, or C	Settlement Date/Time
2	O	TRAD	N		A, B, C, or E	Trade Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time
4	O	CERT	N		A or C	Certification Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
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CERT	Certification Date/ Time	Date/time at which the certificates in the deposit were validated by the agent.
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 SETT and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

WISS	When Issued	Settlement is to be done 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.
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NETWORK VALIDATED RULES

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

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

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

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

USAGE RULES

ADEL, Late delivery date is used for pool trades that result from the original TBA's (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

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.

MARKET PRACTICE RULES

In addition to the settlement date (ISO 15022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

16. 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 mandatory sequence B

QUALIFIER

(Error code(s): T89)

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

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

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

DEFINITION

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
------	---------------------------	--

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 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, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

19. 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):

FIA Financial Instrument Attributes

20. Field 94B: Place: Place of Listing

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

NETWORK VALIDATED RULES

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

USAGE RULES

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

21. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.

A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

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

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

CODES

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

ANNU	Annual	Payment frequency is annual.
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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.

22. 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 B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

CODES

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

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

USAGE RULES

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

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

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

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

24. Field 98A: Date/Time

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

25. Field 92A: Rate

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

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

USAGE RULES

Sign must be present when Rate is negative.

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

26. 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 B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.

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).

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

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

N	No	No.
Y	Yes	Yes.

28. Field 90a: Price

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

EXER Exercise Price

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

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

29. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

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).

30. Field 35B: Identification of the Financial Instrument

FORMAT

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

Optional in optional subsequence B1

DEFINITION

This field identifies the underlying financial instrument.

NETWORK VALIDATED RULES

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

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

USAGE RULES

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

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

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

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

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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.

32. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

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

CODES

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

FIA Financial Instrument Attributes

33. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		F	Processing Indicator
2	O	RPOR	R		F	Reporting Indicator
3	O	PRIR	N		F	Priority Indicator
4	O	BORR	N		F	Automatic Borrowing Indicator
5	O	TTCO	R		F	Trade Transaction Condition Indicator
6	O	INCA	N		F	Investor Capacity Indicator
7	O	TRCA	N		F	Party Capacity Indicator

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

DEFINITION

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies the condition for automatic borrowing.
INCA	Investor Capacity Indicator	Role of the investor in the transaction.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

CODES

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

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

BYIY	Buy In	The transaction relates to a buy-in by the market following a delivery transaction failure.
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 the Other Parties sequence.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This regulatory organisation is identified in the Other Parties sequence.

CODES

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

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient financial instruments.

CODES

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 was executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade was 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).
CBNS	Cum Bonus	Trade was executed cum bonus.
CCPN	Cum Coupon	Trade was executed cum coupon.
CDIV	Cum Dividend	Trade was executed cum dividend.
CRTS	Cum Rights	Trade was executed cum rights.
CWAR	Cum Warrants	Trade was executed cum warrants.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
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 <i>normal</i> market conditions (for example, in the case of an iceberg order).
SPCU	Special Cum Dividend	Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon.
XBNS	Ex Bonus	Trade was executed ex bonus.
XCPN	Ex Coupon	Trade was executed ex coupon.

XDIV	Ex Dividend	Trade was executed ex dividend.
XRTS	Ex Rights	Trade was executed ex rights.
XWAR	Ex Warrants	Trade was executed ex warrants.

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.

CODES

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

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.
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 PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER Average Price Price is an average price.

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

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

34. Field 11A: Currency: Currency to Sell**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	FXIS	N		A	Currency to Sell

DEFINITION

This qualified generic field specifies:

FXIS Currency to Sell Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction within this instruction message.

NETWORK VALIDATED RULES

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

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

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MTCH	N		D	Matching Status
2	O	AFFM	N		D	Affirmation Status

DEFINITION

This qualified generic field specifies:

AFFM	Affirmation Status	Provides the affirmation status of the confirmation at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
MTCH	Matching Status	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

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	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36. 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	FXIN	N		E	FX Instructions Narrative
2	O	SPRO	N		E	Settlement Instruction Processing Narrative

DEFINITION

This qualified generic field specifies:

FXIN	FX Instructions Narrative	Provides additional details pertaining to foreign exchange instructions.
SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.

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.

37. 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):

TRADDET	Trade Details
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38. 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):

FIAC Financial Instrument/Account

39. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

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	SETT	R	C13	B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

SETT	Quantity of Financial Instrument to be Settled	Quantity of financial instrument to be settled.
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CODES

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

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

NETWORK VALIDATED RULES

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

40. Field 70D: Narrative: Denomination Choice

FORMAT

Option D :4!c//6*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	DENC	N		D	Denomination Choice

DEFINITION

This qualified generic field specifies:

DENC	Denomination Choice	Provides the denominations to be delivered/received.
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USAGE RULES

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

41. 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.

42. 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 mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C15	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.
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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.

43. 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

Mandatory in mandatory sequence C

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
REGI	Registrar Account	Account at the registrar where financial instruments are registered.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

CODES

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

USAGE RULES

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

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

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C16	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.
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CODES

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

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

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

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

NETWORK VALIDATED RULES

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

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

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

USAGE RULES

The Place of Safekeeping functionality in the settlement instructions is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

MARKET PRACTICE RULES

When used (see usage rule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- :94F::SAFE//NCSD: an NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- :94F::SAFE//ICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- :94F::SAFE//CUST: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of place of safekeeping means that:

- The place of safekeeping info is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The place of safekeeping is the counterparty's place of settlement field 95P::PSET//. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

45. 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):

BREAK Quantity Breakdown

46. Field 13B: Number Identification: Lot Number

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

47. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Quantity of Financial Instrument In The Lot

DEFINITION

This qualified generic field specifies:

LOTS	Quantity of Financial Instrument In The Lot	Quantity of financial instruments that is part of the lot described.
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CODES

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

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

NETWORK VALIDATED RULES

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

USAGE RULES

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

48. Field 98a: Date/Time: Lot 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 optional subsequence C1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LOTS Lot Date/Time Date/time at which the lot was purchased.

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).

49. Field 90a: Price: Book/Lot 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 C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS Book/Lot Price Price at which the lot was purchased.

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.

50. 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.
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CODES

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

AVER	Average Price	Price is an average price.
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51. 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):

BREAK	Quantity Breakdown
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52. 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):

FIAC Financial Instrument/Account

53. 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):

REPO Two Leg Transaction Details

54. 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 D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

DEFINITION

This qualified generic field specifies:

RERA	Rate Change Date/Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

CODES

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

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

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

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

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

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

PRESENCE

Optional in optional sequence D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
4	O	LEGA	N		F	Legal Framework Indicator
5	O	OMAT	N		F	Maturity Date Modification Indicator
6	O	INTR	N		F	Interest Payment Indicator

DEFINITION

This qualified generic field specifies:

INTR	Interest Payment Indicator	Specifies whether the interest is to be paid to the collateral giver or taker.
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.
OMAT	Maturity Date Modification Indicator	Specifies whether the maturity date of the securities financing transaction may be modified.
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.
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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.
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REVN	No Revaluation	No revaluation of collateral position should be performed.
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CODES

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

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
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CODES

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

MATA	Allowed	Maturity date modification is allowed.
MATN	Not Allowed	Maturity date modification is not allowed.

CODES

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

GIVE	Collateral Giver	Interest is paid to the collateral giver.
TAKE	Collateral Taker	Interest is paid to the collateral taker.

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

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

Optional in optional sequence D

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).

57. 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 D

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.
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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).

58. Field 99B: Number Count**FORMAT**

Option B	:4!c//3!n	(Qualifier)(Number)
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PRESENCE

Optional in optional sequence D

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.

59. Field 19A: Amount

FORMAT

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

PRESENCE

Optional in optional sequence D

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).

60. Field 70C: Narrative: Second Leg 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	SECO	N		C	Second Leg Narrative

DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
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USAGE RULES

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

61. 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):

REPO Two Leg Transaction Details

62. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

63. Field 22F: Indicator

FORMAT

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

PRESENCE

Mandatory in mandatory sequence E

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STCO	R		F	Settlement Transaction Condition Indicator
2	M	SETR	N		F	Type of Settlement Transaction Indicator
3	O	TRCA	N		F	Party Capacity Indicator
4	O	STAM	N		F	Stamp Duty Indicator
5	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
6	O	REGT	N		F	Registration Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
7	O	BENE	N		F	Beneficial Ownership Indicator
8	O	CASY	N		F	Cash Settlement System Indicator
9	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
10	O	TCPI	N		F	Tax Capacity Party Indicator
11	O	MACL	N		F	Market Side Indicator
12	O	FXCX	N	C9	F	Forex Order Cancellation Indicator
13	O	BLOC	N		F	Block Trade Indicator
14	O	REST	N		F	Restrictions Indicator
15	O	SETS	N		F	Settlement System/Method Indicator
16	O	NETT	N		F	Netting Eligibility Indicator
17	O	CCPT	N		F	CCP Eligibility Indicator
18	O	LEOG	N		F	Letter of Guarantee Indicator
19	O	COLA	N		F	Exposure Type Indicator
20	O	TRAK	N		F	Tracking Indicator
21	O	REPT	N		F	Repurchase Type Indicator
22	O	COLE	N		F	Collateral Pool Indicator
23	O	SSBT	N		F	Securities Sub Balance Type Indicator
24	O	CSBT	N		F	Cash Sub Balance Type Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
COLA	Exposure Type Indicator	Specifies the underlying business area/type of trade causing the collateral movement.
COLE	Collateral Pool Indicator	Specifies whether securities should be included in the pool of securities eligible for collateral purposes.
CSBT	Cash Sub Balance Type Indicator	Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).

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.
FXCX	Forex Order Cancellation Indicator	Specifies the action to be taken on the underlying FX.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
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.
SSBT	Securities Sub Balance Type Indicator	Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).
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.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAK	Tracking Indicator	Specifies whether the loan and/or collateral is tracked.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

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.
BUTC	Buy to Cover	Transaction is a buy to cover.
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.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
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.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	Triparty Collateral Segregation	Triparty segregation of collateral, typically requested by an IM to their custodian to comply with a no delivery of collateral regulation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

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.

CLAI	Market Claim	Transaction resulting from a market claim.
CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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 TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.
SPRI	Settling as a Principal	Party settles its own trades.

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):

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

CODES

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

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

VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.
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CODES

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

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

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

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

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

FXNO	FX not to be Cancelled	Forex instructed in the original instruction is not to be cancelled.
FXYE	FX to be Cancelled	Forex instructed in the original instruction is also to be cancelled.
SINO	SI does not Apply	Forex standing instruction in place does not apply. This instruction is an amendment to a previously cancelled instruction for which the FX order has not been cancelled.

CODES

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

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

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

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

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

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

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 COLA and 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.
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.

CODES

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

UNTR	Untracked	The loan/collateral instruction is untracked.
TRAC	Tracked	The loan/collateral instruction is tracked.

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

COLA	Eligible for Collateral Purposes	The securities are eligible for collateral purposes.
COLN	Not Eligible for Collateral Purposes	The securities are not eligible for collateral purposes.

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.

CODES

If Qualifier is SSBT, the Data Source Scheme must be used to indicate the securities sub balance type.

CODES

If Qualifier is CSBT, the Data Source Scheme must be used to indicate the cash sub balance type.

USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, COLA, COLE, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS, STCO, and TRAK 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.

When settlement condition BUTC is used, at least one linkage subsequence A1 must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

In a cancellation request (field 23G:CANC), :22F::FXCX//FXNO and FXYE indicate whether a forex instructed in the message to be cancelled is also to be cancelled. In a new message (field :23G:NEWM), :22F::FXCX//SINO indicates that a forex standing instruction should NOT apply as an original FX order has been retained.

The modification of a repo or reverse repo instruction, for example, :22F::REPT//RATE must follow the normal cancel and replace settlement process.

For the settlement of two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the opening/initiation of the transaction will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo opening	543	REPU
Reverse repo opening	541	RVPO
Triparty repo opening	543	TRPO

Two leg transaction	Message Type	Type of Settlement Transaction
Triparty reverse repo opening	541	TRVO
Securities lending initiation	543	SECL
Securities borrowing initiation	541	SECB
Sell-buy back: sell	543	SBBK
Buy-sell back: buy	541	BSBK
Collateral (giver) out: initiation	543	COLO
Collateral (taker) in: initiation	541	COLI

If, following market practices, a closing/return leg needs to be instructed, it will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo closing	541	REPU
Reverse repo closing	543	RVPO
Triparty repo closing	541	TRPO
Triparty reverse repo closing	543	TRVO
Securities lending return	541	SECL
Securities borrowing return	543	SECB
Sell-buy back: buy back	541	SBBK
Buy-sell back: sell back	543	BSBK
Collateral (giver) out: return	541	COLO
Collateral (taker) in: return	543	COLI

Note: This is also applicable to MT 540 and 542 for free of payment scenarios.

MARKET PRACTICE RULES

- **Physical settlement:**

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, settlement condition indicator :22F::STCO//PHYS must be used.

- **Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is not allowed, they must use the settlement condition indicator :22F::STCO//NPAR (no partial

settlement allowed). Similarly, if a client wants to specify in its original instruction that partial settlement is allowed (for instance, to override a standing instruction not to allow partial settlement), the settlement condition indicator :22F::STCO//PART is to be used.

- **Book Transfer:**

The use of settlement transaction types :22F::SETR//OWNI, OWNE, INSP and PORT and other book-transfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the indicator field :22F::BLOC//BLPA. The children transactions must be identified using the indicator field :22F::BLOC//BLCH.

For more details, see the relevant market practice document on www.smpg.info.

64. Field 16R: Start of Block

FORMAT

Option R	16c
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PRESENCE

Mandatory in mandatory subsequence E1

DEFINITION

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

CODES

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

SETPRTY	Settlement Parties
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65. 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 mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C4, C6	P, Q, or R	Buyer
	or	DEAG	N	C4, C5	P, Q, or R	Delivering Agent
	or	DECU	N	C4, C6	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C4, C6	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C4, C6	P, Q, or R	Deliverer's Intermediary 2
	or	PSET	N	C4, C5	C, P, or Q	Place of Settlement
	or	REAG	N	C4	P, Q, or R	Receiving Agent
	or	RECU	N	C4, C6	P, Q, or R	Receiver's Custodian
	or	REI1	N	C4, C6	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C4, C6	P, Q, or R	Receiver's Intermediary 2
	or	SELL	N	C4, C6, C10	P, Q, or R	Seller
2	O	ALTE	R	C16	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.

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*.

MARKET PRACTICE RULES

- **10 common elements:**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive free or against payment settlement instructions; the place of settlement, the delivering agent and the client of the delivering agent.

The data format for the identification of the delivering agent depends on the market. If no country-specific requirement is available, BIC is recommended.

If the seller is not the direct client of the delivering agent, then an intermediary must also be provided - DECU.

- **Place of settlement:**

The place of settlement is to be understood as the requested place of settlement of the counterparty. The indicated place of settlement in the message is always relating to the counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the place of settlement included in the message.

For more details, see the relevant market practice document on www.smpg.info.

66. 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 mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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CODES

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

USAGE RULES

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

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

MARKET PRACTICE RULES

- **Book transfer:**

In case of own account internal transfer (:22F::SETR//OWNI), own account external transfer (:22F::SETR//OWNE), portfolio transfer (:22F::SETR//PORT) and in specie transfer (:22F::SETR//INSP), the account of the instructing party at the delivering agent must be provided.

For more details, see the relevant market practice document on www.smpg.info.

67. 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 E1

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).

68. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in mandatory subsequence E1

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).

69. Field 70a: Narrative

FORMAT

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

MARKET PRACTICE RULES

- **Physical settlement:**

If registration details of the final beneficiary are needed, those will be mentioned in the concerned (buyer) party sequence in the narrative field with qualifier REGI.

For more details, see the relevant market practice document on www.smpg.info.

70. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

71. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence E2

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

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 subsequence E2

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	C16	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.

73. 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 E2

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.

74. 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 E2

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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 Receiver, narrative field 70a must not contain information that can be provided in a structured field.

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

Option S 16c

PRESENCE

Mandatory in optional subsequence E2

DEFINITION

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

CODES

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

CSHPRTY	Cash Parties
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76. Field 16R: Start of Block**FORMAT**

Option R 16c

PRESENCE

Mandatory in optional subsequence E3

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

77. Field 17B: Flag

FORMAT

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

PRESENCE

Optional in optional subsequence E3

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
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 E3 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 and/or the brokerage amount.

78. Field 19A: Amount

FORMAT

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

PRESENCE

Mandatory in optional subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N	C1	A	Accrued Interest Amount
	or	CHAR	N	C1	A	Charges/Fees
	or	COUN	N	C1	A	Country, National, Federal Tax
	or	DEAL	N	C1	A	Trade Amount
	or	EXEC	N	C1	A	Executing Broker's Amount
	or	ISDI	N	C1	A	Issue Discount/Allowance
	or	LADT	N	C1	A	Local Tax (Country specific 1)
	or	LEVY	N	C1	A	Payment Levy Tax
	or	LOCL	N	C1	A	Local Tax
	or	LOCO	N	C1	A	Local Broker's Commission
	or	MARG	N	C1	A	Margin
	or	OTHR	N	C1	A	Other Amount
	or	REGF	N	C1	A	Regulatory Amount
	or	SETT	N	C1	A	Settlement Amount
	or	SHIP	N	C1	A	Shipping Amount
	or	SPCN	N	C1	A	Special Concessions Amount
	or	STAM	N	C1	A	Stamp Duty
	or	STEX	N	C1	A	Stock Exchange Tax
	or	TRAN	N	C1	A	Transfer Tax
	or	TRAX	N	C1	A	Transaction Tax
	or	VATA	N	C1	A	Value-Added Tax
	or	WITH	N	C1	A	Withholding Tax
	or	ANTO	N	C1	A	Net Gain/Loss Amount
	or	BOOK	N	C1	A	Book Value

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	COAX	N	C1	A	Consumption Tax
	or	ACCA	N	C1	A	Accrued Capitalisation
	or	RSCH	N	C1	A	Research Fee
2	O	RESU	N	C3	A	Resulting Amount
3	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

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 Amount	Total net trade amount of all the trade transactions.
BOOK	Book Value	The cost of all securities. This is needed for tax purposes in some countries.
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 Amount	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.
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.
MARG	Margin	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency and Ordered 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 Amount	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	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

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).

79. 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 E3

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

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).

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

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).

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

Option S 16c

PRESENCE

Mandatory in optional subsequence E3

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

81. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

82. 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):

OTHRPRTY Other Parties

83. 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 sequence F

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, C17	P, Q, or R	Originator of Message
	or	MERE	N	C4, C17	P, Q, or R	Recipient of Message
	or	TRRE	N	C4	P, Q, or R	Trade Regulator
	or	INVE	R		C, P, Q, or R	Investor
	or	VEND	N	C4, C11	P, Q, or R	Vendor
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
	or	BRKR	N	C4	P, Q, or R	Broker
2	O	ALTE	R	C16	L or S	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BRKR	Broker	Party that identifies a broker when required (for example, authorized broker, prime broker, etc.).
EXCH	Stock Exchange	Party that identifies the stock exchange.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
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 E 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.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

84. Field 97A: Account: Safekeeping Account

FORMAT

Option A :4!c//35x (Qualifier)(Account Number)

PRESENCE

Conditional (see rule C14) in optional sequence F

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C14	A	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE Safekeeping Account Account where financial instruments are maintained.

USAGE RULES

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

85. Field 70a: Narrative

FORMAT

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

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

Option E :4!c//10*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	DECL	N		E	Declaration Details

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

86. Field 20C: Reference: Processing 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	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).

87. 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):

OTHRPRTY Other Parties

MT 541 Receive Against Payment

MT 541 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian.

This message is used to:

- instruct the receipt of financial instruments against payment, physically or by book-entry, from a specified party (the function of the message is NEWM)
- request the cancellation of a receive against payment instruction previously sent by the account owner (the function of the message is CANC)
- pre-advise the account servicer of a forthcoming receive against payment instruction (the function of the message is PREA).

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkages sequence.

MT 541 Format Specifications

MT 541 Receive Against Payment

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
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	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
M	20a 20C	4!c	Reference	(see qualifier description)	C or U:4!c//16x	9

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	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 Trade Details						
M	16R			Start of Block	TRADET	13
----->						
O	94a	4!c	Place	(see qualifier description)	B, H, or L	14

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	15

O	90a	DEAL	Price	Deal Price	A or B	16
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	17
M	35B			Identification of the Financial Instrument	[[ISIN1!e12!c] [4*35x]	18
Optional Subsequence B1 Financial Instrument Attributes						
M	16R			Start of Block	FIA	19
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	20
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	21

----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	22

O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	23
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	24

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	25

----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	26

----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	27

----->						
O	90a	4!c	Price	(see qualifier description)	A or B	28

----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	29

----->						
O	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	30

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	31
M	16S			End of Block	FIA	32
End of Subsequence B1 Financial Instrument Attributes						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	33

O	11A	FXIS	Currency	Currency to Sell	:4!c//3!a	34
----->						
O	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	35

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	36

M	16S			End of Block	TRADEDET	37
End of Sequence B Trade Details						
Mandatory Sequence C Financial Instrument/Account						
M	16R			Start of Block	FIAC	38
----->						
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	39

O	70D	DENC	Narrative	Denomination Choice	:4!c//6*35x	40
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	41

----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	42

----->						
M	97a	4!c	Account	(see qualifier description)	A, B, or E	43

----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	44

-----> Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16R			Start of Block	BREAK	45
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	46
O	36B	LOTS	Quantity of Financial Instrument	Quantity of Financial Instrument In The Lot	:4!c//4!c/15d	47
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	48
O	90a	LOTS	Price	Book/Lot Price	A or B	49

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	50
M	16S			End of Block	BREAK	51
----- End of Subsequence C1 Quantity Breakdown						
M	16S			End of Block	FIAC	52
End of Sequence C Financial Instrument/Account						
Optional Sequence D Two Leg Transaction Details						
M	16R			Start of Block	REPO	53
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	54

----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	55

----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	56

----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	57

----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	58

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	59

O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	60
M	16S			End of Block	REPO	61
End of Sequence D Two Leg Transaction Details						
Mandatory Sequence E Settlement Details						
M	16R			Start of Block	SETDET	62

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	63

-----> Mandatory Repetitive Subsequence E1 Settlement Parties						
M	16R			Start of Block	SETPRTY	64
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	65

O	97a	SAFE	Account	Safekeeping Account	A or B	66
O	98a	PROC	Date/Time	Processing Date/Time	A or C	67
O	20C	PROC	Reference	Processing Reference	:4!c//16x	68
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	69

M	16S			End of Block	SETPRTY	70
----- End of Subsequence E1 Settlement Parties						
-----> Optional Repetitive Subsequence E2 Cash Parties						
M	16R			Start of Block	CSHPRTY	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 or E	73

----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	74

M	16S			End of Block	CSHPRTY	75
----- End of Subsequence E2 Cash Parties						
-----> Mandatory Repetitive Subsequence E3 Amounts						
M	16R			Start of Block	AMT	76

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	77

----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	78

O	98a	VALU	Date/Time	Value Date/Time	A or C	79
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	80
M	16S			End of Block	AMT	81
----- End of Subsequence E3 Amounts						
M	16S			End of Block	SETDET	82
End of Sequence E Settlement Details						
-----> Optional Repetitive Sequence F Other Parties						
M	16R			Start of Block	OTHRPTY	83
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	84

O	97A	SAFE	Account	Safekeeping Account	:4!c//35x	85
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	86

O	20C	PROC	Reference	Processing Reference	:4!c//16x	87
M	16S			End of Block	OTHRPTY	88
----- End of Sequence F Other Parties						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 541 Network Validated Rules

- C1** The following amount fields cannot appear in more than one occurrence of the subsequence E3 Amounts (Error code(s): E87):

Subsequence E3

:19A::ACRU

:19A::ANTO

:19A::CHAR

:19A::COUN

:19A::DEAL

:19A::EXEC

:19A::ISDI

:19A::LADT

:19A::LEVY

:19A::LOCL

:19A::LOCO

:19A::MARG

:19A::OTHR

:19A::REGF

:19A::SETT

:19A::SHIP

:19A::SPCN

:19A::STAM

:19A::STEX

:19A::TRAN

:19A::TRAX

:19A::VATA

:19A::WITH

:19A::COAX

:19A::ACCA

:19A::RSCH

- C2** It is mandatory to specify a settlement amount: one occurrence of the amounts subsequence E3 must contain amount field :19A::SETT (Error code(s): E92).
- C3** In sequence A, if the total of linked settlement instructions (field :99B::TOSE) is present, then the current settlement instruction number (field :99B::SETT) must be present (Error code(s): E90).

Sequence A if field :99B::TOSE is ...	Sequence A then field :99B::SETT is ...
Present	Mandatory
Not present	Optional

- C4** In (sub)sequence E3, 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 E3 if field :92B::EXCH is ...	Subsequence E3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C5** The following party fields cannot appear more than once in a message (Error code(s): E84):

Subsequence E1	Subsequence E2	Sequence F
: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::PSET		:95a::VEND
:95a::REAG		:95a::TRAG
:95a::RECU		:95a::BRKR
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C6** If field :22F::DBNM is NOT present in sequence E, then it is mandatory to specify a delivering agent and a place of settlement: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::DEAG and another one must contain party field :95a::PSET (Error code(s): E91).
- C7** If a qualifier from the list Deliverers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another subsequence E1.
- If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.
- If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another subsequence E1.
- If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.
- If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

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)

- C8** 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 or PREA	Optional	Not applicable

- C9** In subsequence E1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence .(Error code(s): E52).

Subsequence E1 if field :95a::PSET is ...	Subsequence E1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C10** If field :22F::FXCX//FXNO or FXYE is present in sequence E, then the message must be a cancellation, that is, Function of the Message in sequence A (field 23G) is CANC.

If field :22F::FXCX//SINO is present in sequence E, then the message must be new, that is, Function of the Message in sequence A (field 23G) is NEWM .(Error code(s): E14).

Sequence E if field :22F::FXCX is ...	In sequence A then field :23G:4!c is ...
FXNO	CANC
FXYE	CANC
SINO	NEWM
Not present	Not applicable

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

- C11** If field :22F::DBNM is present in sequence E, then a seller must be specified, that is one occurrence of subsequence E1 must contain field :95a::SELL (Error code(s): E70).

Sequence E if field :22F::DBNM is ...	Then in one occurrence of subsequence E1 ...
Present	Field :95a::SELL is Mandatory
Not present	Not applicable

- C12** If field :22F::DBNM//VEND is present in sequence E, then a vendor must be specified; that is one occurrence of sequence F must contain field :95a::VEND (Error code(s): D71).

In sequence E if field :22F::DBNM//VEND is ... (*)	Then sequence F is ...	And in one occurrence of sequence F field :95a::VEND is ...
Present	Mandatory, that is sequence F must be present once	Mandatory
Not present	Optional	Optional

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

- C13** If field :36B: is present in minimum one occurrence of sequence A1, then the type of settlement transaction must be a pair-off or a turn-around; that is, sequence E field :22F::SETR//PAIR or :22F::SETR//TURN must be present (Error code(s): C50).

In sequence A1 if field :36B: is ...	Then in sequence E, field :22F::SETR must be ...
Present	:22F::SETR//PAIR and DSS must not be present or :22F::SETR//TURN and DSS must not be present
Not present	Not applicable

- C14** In sequence C, field :36B::SETT cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence C if field :36B::SETT is ...	Then one occurrence of :36B::SETT must be ...	And the other occurrence of :36B::SETT must be ...
Repeated	:36B::SETT//FAMT	:36B::SETT//AMOR
Not repeated	Not applicable	Not applicable

- C15** A value date must only be provided for cash/securities split settlement. That is, in any occurrence of subsequence E3, if value date field :98a::VALU is present, then in sequence E field :22F::STCO//SPST must be present, and settlement amount field :19A::SETT must be present in the same subsequence E3 (Error code(s): C28).

In any occurrence of subsequence E3 if field :98a::VALU is ...	Sequence E then field :22F::STCO//SPST with DSS not present is ...	In the same occurrence of subsequence E3 and field :19A::SETT is ...
Present	Mandatory	Mandatory
Not present	Optional	Optional

- C16** In sequence F, 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 F if field :95a::EXCH or TRRE is ...	Sequence F then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C17** In sequence C, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C18** In sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

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 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 E1, 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 E2, 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 F, 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).

- C19** In each occurrence of sequence F, 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 541 Usage Rules

- The message may also be used to:
 - re-send a message (be it an instruction, request for cancellation, or pre-advise) sent by the account owner to the account servicer (the subfunction of the message is DUPL)
 - provide a third party with a copy of a message (be it an the instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is COPY)
 - re-send a third party a copy of a message (be it an instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is CODU).
- When the message is used as a request to cancel, the Linkage Sequence must contain the reference of the original instruction.
- Field 11A Currency in Trade Details in sequence B, provides an instruction to the account servicer to execute a foreign exchange deal on behalf of the account owner. The purpose of the forex deal is to fund the purchase of securities. This field is not to be used when standing instructions have been established. The use of this field implies the following:
 - the currency required for funding a purchase of securities, for example, the currency to be purchased, is the currency of the settlement amount. The currency to be sold to obtain settlement currency is indicated by the qualifier FXIS, 'currency to be sold'. Normally, this is the base currency of the portfolio.
 - the amount of currency to be bought is equal to the settlement amount of the transaction. This implies the forex will not be used for other transactions and that a bulk forex deal must be instructed by other means.
 - a forex deal to fund the purchase of securities should be executed in time for the currency to be available on the settlement date of the securities transaction.
 - a bilateral agreement regarding the use of this field has been established.

MT 541 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.
PREA	Preadvice	Message preadvicing a settlement instruction. It can be used for matching purposes, but is, without further notice from the account owner, not binding for execution.

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.
RECO	Reconciliation Only	Settlement instruction is already on the market. Sent by an account owner to an account servicer or vice versa for reconciliation purposes.

USAGE RULES

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

MARKET PRACTICE RULES

Function of the message usage clarifications have been published by the Securities Market Practice Group (SMPG).

For more details, see the relevant market practice document on www.smpg.info.

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 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	SETT	N	C3	B	Current Settlement Instruction Number
2	O	TOSE	N		B	Total of Linked Settlement Instructions

DEFINITION

This qualified generic field specifies:

SETT Current Settlement Sequential number of the instruction in a range of linked settlement
Instruction Number instructions.

TOSE	Total of Linked Settlement Instructions	Total number of settlement instructions that are linked together.
------	---	---

USAGE RULES

The current settlement instruction number must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instruction.

MARKET PRACTICE RULES

- **Block trades:**

In a block trade instruction, the total number of children must be provided using number count field 99B::TOSE (plus the mandatory field :99B::SETT identifying the instruction number).

The instruction number of the parent must be 000. The children must have an incremental instruction number from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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)
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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 ~~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	POOL	N		C	Pool Reference
	or	PREA	N		C	Preadvice Message Reference
	or	PREV	N	C8	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	CORP	N		C	Corporate Action Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	PCTI	N		C	Processor Transaction Identification
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference

DEFINITION

This qualified generic field specifies:

CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
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.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREA	Preadvice Message Reference	Message reference of the preadvice (:23G:PREA) previously sent.
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.
TCTR	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.

TRRF	Deal Reference	Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details.
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NETWORK VALIDATED RULES

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

MARKET PRACTICE RULES

- **Linkages:**

A global market practice for the use of the linkage sequence and references exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, ETC.

- **Block trade:**

The use of pool reference is mandatory for block trades to link parent and children instructions.

- **Sell/buy - buy/sell back settlement:**

The closing leg must be linked to the opening leg using the message reference of the opening leg in the linkage subsequence A1 field 20C::PREV.

- **Securities lending and borrowing settlement:**

The borrowing/lending closing leg must be linked to the borrowing/opening leg.

For more details, see the relevant market practice document on www.smpg.info.

10. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Conditional (see rule C13) in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PAIR	N	C13	B	Quantity of Financial Instrument to be Paired-off
	or	TURN	N	C13	B	Quantity of Financial Instrument to be Turned

DEFINITION

This qualified generic field specifies:

PAIR	Quantity of Financial Instrument to be Paired-off	Quantity of financial instruments of the linked instruction to be paired-off.
TURN	Quantity of Financial Instrument to be Turned	Quantity of financial instruments of the linked instruction to be turned in a turnaround.

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).

USAGE RULES

The use of this field for partial pair-off must be pre-agreed between the message Sender and Receiver.

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
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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):

TRADEDET Trade Details

14. Field 94a: Place

FORMAT

Option B	:4!c/[8c]/4!c/[30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(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	CLEA	R	C18	H or L	Place of Clearing
2	O	TRAD	R	C18	B or L	Place of Trade

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
TRAD	Place of Trade	Place at which the order was traded, directly by the instructing party or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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	Trade was executed on various places.

NETWORK VALIDATED RULES

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

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. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

15. 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	SETT	N		A, B, or C	Settlement Date/Time
2	O	TRAD	N		A, B, C, or E	Trade Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
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 SETT and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

WISS	When Issued	Settlement is to be done when the security is issued.
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CODES

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

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

ADEL, Late delivery date is used for pool trades that result from the original TBA's (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

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.

MARKET PRACTICE RULES

In addition to the settlement date (ISO 15022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

16. 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 mandatory sequence B

QUALIFIER

(Error code(s): T89)

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

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

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

DEFINITION

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
------	---------------------------	--

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 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, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

19. 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):

FIA Financial Instrument Attributes

20. Field 94B: Place: Place of Listing

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

NETWORK VALIDATED RULES

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

USAGE RULES

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

21. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

CFRE Variable Rate Specifies the frequency of change to the variable rate of an interest
Change Frequency bearing instrument.
Indicator

FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

CODES

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

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.

A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.

A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

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

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

CODES

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

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

CODES

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

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

CODES

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

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

22. 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 B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

CODES

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

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

USAGE RULES

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

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

23. Field 11A: Currency: Currency of Denomination

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

24. Field 98A: Date/Time

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

25. Field 92A: Rate

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

NETWORK VALIDATED RULES

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

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

USAGE RULES

Sign must be present when Rate is negative.

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

26. 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 B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.

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).

27. Field 17B: Flag

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

N	No	No.
Y	Yes	Yes.

28. Field 90a: Price

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	<ol style="list-style-type: none"> 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

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

29. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
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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).

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

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

Optional in optional subsequence B1

DEFINITION

This field identifies the underlying financial instrument.

NETWORK VALIDATED RULES

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

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

USAGE RULES

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

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

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

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

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

32. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

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

CODES

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

FIA Financial Instrument Attributes

33. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		F	Processing Indicator
2	O	RPOR	R		F	Reporting Indicator
3	O	PRIR	N		F	Priority Indicator
4	O	BORR	N		F	Automatic Borrowing Indicator
5	O	TTCO	R		F	Trade Transaction Condition Indicator
6	O	INCA	N		F	Investor Capacity Indicator
7	O	TRCA	N		F	Party Capacity Indicator
8	O	PRIC	N		F	Type of Price Indicator

DEFINITION

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies the condition for automatic borrowing.
INCA	Investor Capacity Indicator	Role of the investor in the transaction.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

CODES

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

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

BYIY	Buy In	The transaction relates to a buy-in by the market following a delivery transaction failure.
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 the Other Parties sequence.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This regulatory organisation is identified in the Other Parties sequence.

CODES

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

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient financial instruments.

CODES

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 was executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade was 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).
CBNS	Cum Bonus	Trade was executed cum bonus.
CCPN	Cum Coupon	Trade was executed cum coupon.
CDIV	Cum Dividend	Trade was executed cum dividend.
CRTS	Cum Rights	Trade was executed cum rights.
CWAR	Cum Warrants	Trade was executed cum warrants.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
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 <i>normal</i> market conditions (for example, in the case of an iceberg order).
SPCU	Special Cum Dividend	Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon.
XBNS	Ex Bonus	Trade was executed ex bonus.
XCPN	Ex Coupon	Trade was executed ex coupon.
XDIV	Ex Dividend	Trade was executed ex dividend.
XRTS	Ex Rights	Trade was executed ex rights.
XWAR	Ex Warrants	Trade was executed ex warrants.

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.

CODES

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

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.
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 PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER	Average Price	Price is an average price.
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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

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

34. Field 11A: Currency: Currency to Sell

FORMAT

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

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

FXIS	Currency to Sell	Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction within this instruction message.
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NETWORK VALIDATED RULES

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

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

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MTCH	N		D	Matching Status
2	O	AFFM	N		D	Affirmation Status

DEFINITION

This qualified generic field specifies:

AFFM	Affirmation Status	Provides the affirmation status of the confirmation at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
MTCH	Matching Status	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

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	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36. 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	FXIN	N		E	FX Instructions Narrative
2	O	SPRO	N		E	Settlement Instruction Processing Narrative

DEFINITION

This qualified generic field specifies:

FXIN	FX Instructions Narrative	Provides additional details pertaining to foreign exchange instructions.
SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.

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.

37. 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):

TRADEDET Trade Details

38. 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):

FIAC Financial Instrument/Account

39. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

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	SETT	R	C14	B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

SETT	Quantity of Financial Instrument to be Settled	Quantity of financial instrument to be settled.
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CODES

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

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

NETWORK VALIDATED RULES

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

40. Field 70D: Narrative: Denomination Choice**FORMAT**

Option D :4!c//6*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	DENC	N		D	Denomination Choice

DEFINITION

This qualified generic field specifies:

DENC	Denomination Choice	Provides the denominations to be delivered/received.
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USAGE RULES

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

41. 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.
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NETWORK VALIDATED RULES

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

USAGE RULES

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

42. 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 mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C17	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.

43. 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

Mandatory in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	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, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

USAGE RULES

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

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

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C18	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.
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CODES

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

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

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

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

NETWORK VALIDATED RULES

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

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

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

USAGE RULES

The Place of Safekeeping functionality in the settlement instructions is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

MARKET PRACTICE RULES

When used (see usage rule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- :94F::SAFE//NCSD: an NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- :94F::SAFE//ICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- :94F::SAFE//CUST: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of place of safekeeping means that:

- The place of safekeeping info is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The place of safekeeping is the counterparty's place of settlement field 95P::PSET//. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

45. 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):

BREAK Quantity Breakdown

46. Field 13B: Number Identification: Lot Number

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

47. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Quantity of Financial Instrument In The Lot

DEFINITION

This qualified generic field specifies:

LOTS Quantity of Financial Instrument In The Lot Quantity of financial instruments that is part of the lot described.

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).

USAGE RULES

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

48. Field 98a: Date/Time: Lot 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 optional subsequence C1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

LOTS	Lot Date/Time	Date/time at which the lot was purchased.
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NETWORK VALIDATED RULES

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

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

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

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

49. Field 90a: Price: Book/Lot 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 C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS	Book/Lot Price	Price at which the lot was purchased.
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CODES

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

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

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

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
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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 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.
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CODES

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

AVER	Average Price	Price is an average price.
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51. 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):

BREAK Quantity Breakdown

52. 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):

FIAC Financial Instrument/Account

53. 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):

REPO Two Leg Transaction Details

54. 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 D

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).

55. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional sequence D

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
5	O	OMAT	N		F	Maturity Date Modification Indicator
6	O	INTR	N		F	Interest Payment Indicator

DEFINITION

This qualified generic field specifies:

INTR	Interest Payment Indicator	Specifies whether the interest is to be paid to the collateral giver or taker.
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.
OMAT	Maturity Date Modification Indicator	Specifies whether the maturity date of the securities financing transaction may be modified.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

CODES

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

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

CODES

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

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.

A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.

A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

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

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

CODES

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

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
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CODES

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

MATA	Allowed	Maturity date modification is allowed.
MATN	Not Allowed	Maturity date modification is not allowed.

CODES

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

GIVE	Collateral Giver	Interest is paid to the collateral giver.
TAKE	Collateral Taker	Interest is paid to the collateral taker.

56. Field 20C: 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	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).

57. 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 D

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).

58. Field 99B: Number Count**FORMAT**

Option B :4!c/3!n (Qualifier)(Number)

PRESENCE

Optional in optional sequence D

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.

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

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

PRESENCE

Optional in optional sequence D

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).

60. Field 70C: Narrative: Second Leg 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	SECO	N		C	Second Leg Narrative

DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
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USAGE RULES

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

61. Field 16S: End of Block

FORMAT

Option S	16c
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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):

REPO	Two Leg Transaction Details
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62. Field 16R: Start of Block

FORMAT

Option R	16c
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PRESENCE

Mandatory in mandatory 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):

SETDET	Settlement Details
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63. Field 22F: Indicator

FORMAT

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

PRESENCE

Mandatory in mandatory sequence E

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STCO	R	C15	F	Settlement Transaction Condition Indicator
2	M	SETR	N		F	Type of Settlement Transaction Indicator
3	O	TRCA	N		F	Party Capacity Indicator
4	O	STAM	N		F	Stamp Duty Indicator
5	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
6	O	REGT	N		F	Registration Indicator
7	O	BENE	N		F	Beneficial Ownership Indicator
8	O	CASY	N		F	Cash Settlement System Indicator
9	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
10	O	TCPI	N		F	Tax Capacity Party Indicator
11	O	MACL	N		F	Market Side Indicator
12	O	FXCX	N	C10	F	Forex Order Cancellation Indicator
13	O	BLOC	N		F	Block Trade Indicator
14	O	REST	N		F	Restrictions Indicator
15	O	SETS	N		F	Settlement System/Method Indicator
16	O	NETT	N		F	Netting Eligibility Indicator
17	O	CCPT	N		F	CCP Eligibility Indicator
18	O	LEOG	N		F	Letter of Guarantee Indicator
19	O	COLA	N		F	Exposure Type Indicator
20	O	TRAK	N		F	Tracking Indicator
21	O	REPT	N		F	Repurchase Type Indicator
22	O	COLE	N		F	Collateral Pool Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
23	O	SSBT	N		F	Securities Sub Balance Type Indicator
24	O	CSBT	N		F	Cash Sub Balance Type Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
COLA	Exposure Type Indicator	Specifies the underlying business area/type of trade causing the collateral movement.
COLE	Collateral Pool Indicator	Specifies whether securities should be included in the pool of securities eligible for collateral purposes.
CSBT	Cash Sub Balance Type Indicator	Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).
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.
FXCX	Forex Order Cancellation Indicator	Specifies the action to be taken on the underlying FX.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
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.
SSBT	Securities Sub Balance Type Indicator	Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).
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.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAK	Tracking Indicator	Specifies whether the loan and/or collateral is tracked.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

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.
BUTC	Buy to Cover	Transaction is a buy to cover.
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.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
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.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	Triparty Collateral Segregation	Triparty segregation of collateral, typically requested by an IM to their custodian to comply with a no delivery of collateral regulation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

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.
CLAI	Market Claim	Transaction resulting from a market claim.
CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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 TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.
SPRI	Settling as a Principal	Party settles its own trades.

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):

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

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

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

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

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

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

FXNO	FX not to be Cancelled	Forex instructed in the original instruction is not to be cancelled.
FXYE	FX to be Cancelled	Forex instructed in the original instruction is also to be cancelled.
SINO	SI does not Apply	Forex standing instruction in place does not apply. This instruction is an amendment to a previously cancelled instruction for which the FX order has not been cancelled.

CODES

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

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

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

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

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

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

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 COLA and 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.
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 S	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.
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

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

UNTR	Untracked	The loan/collateral instruction is untracked.
TRAC	Tracked	The loan/collateral instruction is tracked.

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.
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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.
PADJ	Principal/Exposure Adjustment	Change of principal/exposure adjustment.
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 COLE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

COLA	Eligible for Collateral Purposes	The securities are eligible for collateral purposes.
COLN	Not Eligible for Collateral Purposes	The securities are not eligible for collateral purposes.

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.

CODES

If Qualifier is SSBT, the Data Source Scheme must be used to indicate the securities sub balance type.

CODES

If Qualifier is CSBT, the Data Source Scheme must be used to indicate the cash sub balance type.

USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, COLA, COLE, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS, STCO, and TRAK 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.

When settlement condition BUTC is used, at least one linkage subsequence A1 must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

In a cancellation request (field 23G:CANC), :22F::FXCX//FXNO and FXYE indicate whether a forex instructed in the message to be cancelled is also to be cancelled. In a new message (field :23G:NEWM), :22F::FXCX//SINO indicates that a forex standing instruction should NOT apply as an original FX order has been retained.

The modification of a repo or reverse repo instruction, for example, :22F::REPT//RATE must follow the normal cancel and replace settlement process.

For the settlement of two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the opening/initiation of the transaction will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo opening	543	REPU
Reverse repo opening	541	RVPO
Triparty repo opening	543	TRPO
Triparty reverse repo opening	541	TRVO
Securities lending initiation	543	SECL
Securities borrowing initiation	541	SECB
Sell-buy back: sell	543	SBBK
Buy-sell back: buy	541	BSBK
Collateral (giver) out: initiation	543	COLO
Collateral (taker) in: initiation	541	COLI

If, following market practices, a closing/return leg needs to be instructed, it will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo closing	541	REPU
Reverse repo closing	543	RVPO
Triparty repo closing	541	TRPO
Triparty reverse repo closing	543	TRVO
Securities lending return	541	SECL
Securities borrowing return	543	SECB

Two leg transaction	Message Type	Type of Settlement Transaction
Sell-buy back: buy back	541	SBBK
Buy-sell back: sell back	543	BSBK
Collateral (giver) out: return	541	COLO
Collateral (taker) in: return	543	COLI

Note: This is also applicable to MT 540 and 542 for free of payment scenarios.

MARKET PRACTICE RULES

- **Physical settlement:**

In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

For physical settlement, settlement condition indicator :22F::STCO//PHYS must be used.

- **Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is not allowed, they must use the settlement condition indicator :22F::STCO//NPAR (no partial settlement allowed). Similarly, if a client wants to specify in its original instruction that partial settlement is allowed (for instance, to override a standing instruction not to allow partial settlement), the settlement condition indicator :22F::STCO//PART is to be used.

- **Book Transfer:**

The use of settlement transaction types :22F::SETR//OWNI, OWNE, INSP and PORT and other book-transfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the indicator field :22F::BLOC//BLPA. The children transactions must be identified using the indicator field :22F::BLOC//BLCH.

For more details, see the relevant market practice document on www.smpg.info.

64. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

65. 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 mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C5, C7	P, Q, or R	Buyer
	or	DEAG	N	C5, C6	P, Q, or R	Delivering Agent
	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	PSET	N	C5, C6	C, P, or Q	Place of Settlement
	or	REAG	N	C5	P, Q, or R	Receiving Agent
	or	RECU	N	C5, C7	P, Q, or R	Receiver's Custodian

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	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	SELL	N	C5, C7, C11	P, Q, or R	Seller
2	O	ALTE	R	C18	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.

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*.

MARKET PRACTICE RULES

- **10 common elements:**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive free or against payment settlement instructions; the place of settlement, the delivering agent and the client of the delivering agent.

The data format for the identification of the delivering agent depends on the market. If no country-specific requirement is available, BIC is recommended.

If the seller is not the direct client of the delivering agent, then an intermediary must also be provided - DECU.

- **Place of settlement:**

The place of settlement is to be understood as the requested place of settlement of the counterparty. The indicated place of settlement in the message is always relating to the counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the place of settlement included in the message.

For more details, see the relevant market practice document on www.smpg.info.

66. 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 C9) in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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CODES

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

USAGE RULES

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

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

MARKET PRACTICE RULES

- **Book transfer:**

In case of own account internal transfer (:22F::SETR//OWNI), own account external transfer (:22F::SETR//OWNE), portfolio transfer (:22F::SETR//PORT) and in specie transfer (:22F::SETR//INSP), the account of the instructing party at the delivering agent must be provided.

For more details, see the relevant market practice document on www.smpg.info.

67. 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 E1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

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

68. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in mandatory subsequence E1

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).

69. Field 70a: Narrative

FORMAT

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

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

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

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

MARKET PRACTICE RULES

- **Physical settlement:**

If registration details of the final beneficiary are needed, those will be mentioned in the concerned (buyer) party sequence in the narrative field with qualifier REGI.

For more details, see the relevant market practice document on www.smpg.info.

70. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

71. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence E2

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

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 subsequence E2

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	PAYE	N	C5	P, Q, or R	Paying Institution
2	O	ALTE	R	C18	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.

73. 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 E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A or E	Cash Account
2	O	CHAR	N		A or E	Charges Account
3	O	COMM	N		A or E	Commission Account
4	O	TAXE	N		A or E	Tax Account

DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
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CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment and which is held by the party specified in this sequence.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment and which is held by the party specified in this sequence.

USAGE RULES

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

74. 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 E2

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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 Receiver, narrative field 70a must not contain information that can be provided in a structured field.

75. Field 16S: End of Block

FORMAT

Option S	16c
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PRESENCE

Mandatory in optional subsequence E2

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

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

Option R 16c

PRESENCE

Mandatory in mandatory subsequence E3

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

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

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

PRESENCE

Optional in mandatory subsequence E3

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 E3 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 and/or the brokerage amount.

78. Field 19A: Amount

FORMAT

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

PRESENCE

Mandatory in mandatory subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N	C1	A	Accrued Interest Amount

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	CHAR	N	C1	A	Charges/Fees
	or	COUN	N	C1	A	Country, National, Federal Tax
	or	DEAL	N	C1	A	Trade Amount
	or	EXEC	N	C1	A	Executing Broker's Amount
	or	ISDI	N	C1	A	Issue Discount/Allowance
	or	LADT	N	C1	A	Local Tax (Country specific 1)
	or	LEVY	N	C1	A	Payment Levy Tax
	or	LOCL	N	C1	A	Local Tax
	or	LOCO	N	C1	A	Local Broker's Commission
	or	MARG	N	C1	A	Margin
	or	OTHR	N	C1	A	Other Amount
	or	REGF	N	C1	A	Regulatory Amount
	or	SETT	N	C1, C2, C15	A	Settlement Amount
	or	SHIP	N	C1	A	Shipping Amount
	or	SPCN	N	C1	A	Special Concessions Amount
	or	STAM	N	C1	A	Stamp Duty
	or	STEX	N	C1	A	Stock Exchange Tax
	or	TRAN	N	C1	A	Transfer Tax
	or	TRAX	N	C1	A	Transaction Tax
	or	VATA	N	C1	A	Value-Added Tax
	or	WITH	N	C1	A	Withholding Tax
	or	ANTO	N	C1	A	Net Gain/Loss Amount
	or	COAX	N	C1	A	Consumption Tax
	or	ACCA	N	C1	A	Accrued Capitalisation
	or	RSCH	N	C1	A	Research Fee
2	O	RESU	N	C4	A	Resulting Amount
3	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

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 Amount	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 Amount	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.
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.
MARG	Margin	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency and Ordered 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 Amount	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	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

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).

79. 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

Conditional (see rule C15) in mandatory subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N	C15	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).

80. 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 mandatory subsequence E3

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

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).

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

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).

81. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E3

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

82. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

83. 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):

OTHRPRTY Other Parties

84. 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 sequence F

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, C19	P, Q, or R	Originator of Message
	or	MERE	N	C5, C19	P, Q, or R	Recipient of Message
	or	TRRE	N	C5	P, Q, or R	Trade Regulator
	or	INVE	R		C, P, Q, or R	Investor
	or	VEND	N	C5, C12	P, Q, or R	Vendor
	or	TRAG	N	C5	P, Q, or R	Triparty Agent
	or	BRKR	N	C5	P, Q, or R	Broker

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	ALTE	R	C18	L or S	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BRKR	Broker	Party that identifies a broker when required (for example, authorized broker, prime broker, etc.).
EXCH	Stock Exchange	Party that identifies the stock exchange.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
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 E 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.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

85. Field 97A: Account: Safekeeping Account

FORMAT

Option A :4!c//35x (Qualifier)(Account Number)

PRESENCE

Conditional (see rule C16) in optional sequence F

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C16	A	Safekeeping Account

DEFINITION

This qualified generic field specifies:

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

USAGE RULES

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

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

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*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	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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 20C: Reference: Processing 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	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).

88. 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):

OTHRPRTY Other Parties

MT 542 Deliver Free

MT 542 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian.

This message is used to:

- instruct the delivery of financial instruments free of payment, physically or by book-entry, to a specified party (the function of the message is NEWM)
- request the cancellation of a deliver free of payment instruction previously sent by the account owner (the function of the message is CANC)
- pre-advise the account servicer of a forthcoming deliver free of payment instruction (function of the message is PREA).

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkages sequence.

MT 542 Format Specifications

MT 542 Deliver Free

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
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	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
M	20a 20C	4!c	Reference	(see qualifier description)	C or U:4!c//16x	9

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	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 Trade Details						
M	16R			Start of Block	TRADET	13
----->						
O	94a	4!c	Place	(see qualifier description)	B, H, or L	14

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	15

O	90a	DEAL	Price	Deal Price	A or B	16
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	17
M	35B			Identification of the Financial Instrument	[[ISIN1!e12!c] [4*35x]	18
Optional Subsequence B1 Financial Instrument Attributes						
M	16R			Start of Block	FIA	19
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	20
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	21

----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	22

O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	23
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	24

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	25

----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	26

----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	27

----->						
O	90a	4!c	Price	(see qualifier description)	A or B	28

----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	29

----->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	30

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	31
M	16S			End of Block	FIA	32
End of Subsequence B1 Financial Instrument Attributes						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	33

O	11A	FXIB	Currency	Currency to Buy	:4!c//3!a	34
----->						
O	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	35

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	36

M	16S			End of Block	TRADEDET	37
End of Sequence B Trade Details						
Mandatory Sequence C Financial Instrument/Account						
M	16R			Start of Block	FIAC	38
----->						
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	39

O	70D	DENC	Narrative	Denomination Choice	:4!c//6*35x	40
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	41

----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	42

----->						
M	97a	4!c	Account	(see qualifier description)	A, B, or E	43

----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	44

-----> Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16R			Start of Block	BREAK	45
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	46
O	36B	LOTS	Quantity of Financial Instrument	Quantity of Financial Instrument In The Lot	:4!c//4!c/15d	47
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	48
O	90a	LOTS	Price	Book/Lot Price	A or B	49

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	50
M	16S			End of Block	BREAK	51
----- End of Subsequence C1 Quantity Breakdown						
M	16S			End of Block	FIAC	52
End of Sequence C Financial Instrument/Account						
Optional Sequence D Two Leg Transaction Details						
M	16R			Start of Block	REPO	53
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	54

----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	55

----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	56

----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	57

----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	58

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	59

O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	60
M	16S			End of Block	REPO	61
End of Sequence D Two Leg Transaction Details						
Mandatory Sequence E Settlement Details						
M	16R			Start of Block	SETDET	62

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	63

-----> Mandatory Repetitive Subsequence E1 Settlement Parties						
M	16R			Start of Block	SETPRTY	64
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	65

O	97a	SAFE	Account	Safekeeping Account	A or B	66
O	98a	PROC	Date/Time	Processing Date/Time	A or C	67
O	20C	PROC	Reference	Processing Reference	:4!c//16x	68
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	69

M	16S			End of Block	SETPRTY	70
----- End of Subsequence E1 Settlement Parties						
-----> Optional Repetitive Subsequence E2 Cash Parties						
M	16R			Start of Block	CSHPRTY	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 or E	73

----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	74

M	16S			End of Block	CSHPRTY	75
----- End of Subsequence E2 Cash Parties						
-----> Optional Repetitive Subsequence E3 Amounts						
M	16R			Start of Block	AMT	76

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	77

----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	78

O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	79
M	16S			End of Block	AMT	80
----- End of Subsequence E3 Amounts						
M	16S			End of Block	SETDET	81
End of Sequence E Settlement Details						
-----> Optional Repetitive Sequence F Other Parties						
M	16R			Start of Block	OTHRPRTY	82
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	83

O	97A	SAFE	Account	Safekeeping Account	:4!c//35x	84
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	85

O	20C	PROC	Reference	Processing Reference	:4!c//16x	86
M	16S			End of Block	OTHRPRTY	87
----- End of Sequence F Other Parties						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 542 Network Validated Rules

- C1** The following amount fields cannot appear in more than one occurrence of subsequence E3 Amounts (Error code(s): E87):

Subsequence E3

:19A::ACRU

:19A::ANTO

:19A::BOOK
 :19A::CHAR
 :19A::COUN
 :19A::DEAL
 :19A::EXEC
 :19A::ISDI
 :19A::LADT
 :19A::LEVY
 :19A::LOCL
 :19A::LOCO
 :19A::MARG
 :19A::OTHR
 :19A::REGF
 :19A::SETT
 :19A::SHIP
 :19A::SPCN
 :19A::STAM
 :19A::STEX
 :19A::TRAN
 :19A::TRAX
 :19A::VATA
 :19A::WITH
 :19A::COAX
 :19A::ACCA
 :19A::RSCH

- C2** In sequence A, if the Total of Linked Settlement Instructions (field :99B::TOSE) is present, then the Current Settlement Instruction Number (field :99B::SETT) must be present (Error code(s): E90).

Sequence A if field :99B::TOSE is ...	Sequence A then field :99B::SETT is ...
Present	Mandatory
Not present	Optional

- C3** In subsequence E3, 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 E3 if field :92B::EXCH is ...	Subsequence E3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C4** The following party fields cannot appear more than once in a message (Error code(s): E84):

Subsequence E1	Subsequence E2	Sequence F
: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::QFIN
:95a::RECU		:95a::BRKR
:95a::REI1		
:95a::REI2		
:95a::SELL		

- C5** If field :22F::DBNM is NOT present in sequence E, then it is mandatory to specify a receiving agent and a place of settlement: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::REAG and another one must contain party field :95a::PSET (Error code(s): E93).
- C6** If a qualifier from the list Deliverers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another subsequence E1.
- If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.
- If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another subsequence E1.
- If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.
- If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

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)

- C7** 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 or PREA	Optional	Not applicable

- C8** In subsequence E1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence .(Error code(s): E52).

Subsequence E1 if field :95a::PSET is ...	Subsequence E1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C9** If field :22F::FXCX//FXNO or FXYE is present in sequence E, then the message must be a cancellation, that is, Function of the Message in sequence A (field 23G) is CANC.

If field :22F::FXCX//SINO is present in sequence E, then the message must be new, that is, Function of the Message in sequence A (field 23G) is NEWM .(Error code(s): E14).

Sequence E if field :22F::FXCX is ... ⁽¹⁾	In sequence A then field :23G:4!c is ...
FXNO	CANC
FXYE	CANC
SINO	NEWM
Not present	Not applicable

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

- C10** If field :22F::DBNM is present in sequence E, then a buyer must be specified; that is, one occurrence of subsequence E1 must contain field :95a::BUYR (Error code(s): E70).

Sequence E if field :22F::DBNM is ...	Then in one occurrence of subsequence E1 ...
Present	Field :95a::BUYR is Mandatory
Not present	Not applicable

- C11** If :22F::DBNM//VEND is present in sequence E, then a vendor must be specified; that is one occurrence of sequence F must contain field :95a::VEND (Error code(s): D71).

In sequence E if field :22F::DBNM//VEND is ... ⁽¹⁾	Then sequence F is ...	And in one occurrence of sequence F field :95a::VEND is ...
Present	Mandatory, that is sequence F must be present once	Mandatory
Not present	Optional	Optional

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

- C12** If field :36B: is present in minimum one occurrence of sequence A1, then the type of settlement transaction must be a pair-off or a turn-around; that is, sequence E field :22F::SETR//PAIR or :22F::SETR//TURN must be present (Error code(s): C50).

In sequence. A1 if field :36B: is ...	Then in sequence E, field :22F::SETR must be ...
Present	:22F::SETR//PAIR and DSS must not be present or :22F::SETR//TURN and DSS must not be present
Not present	Not applicable

- C13** In sequence C, field :36B::SETT cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence C if field :36B::SETT is ...	Then one occurrence of :36B::SETT must be ...	And the other occurrence of :36B::SETT must be ...
Repeated	:36B::SETT//FAMT	:36B::SETT//AMOR
Not repeated	Not applicable	Not applicable

- C14** In sequence F, 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 F if field :95a::EXCH or TRRE is ...	Sequence F then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C15** In sequence C, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C16** In sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

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 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 E1, 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 E2, 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 F, 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).

- C17** In each occurrence of sequence F, 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 542 Usage Rules

- The message may also be used to:
 - re-send a message (be it an instruction, request for cancellation, or pre-advise) sent by the account owner to the account servicer (the subfunction of the message is DUPL)
 - provide a third party with a copy of a message (be it an the instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is COPY)
 - re-send a third party a copy of a message (be it an instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is CODU).

- When the message is used as a request to cancel, the linkage sequence must contain the reference of the original instruction.

MT 542 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.
PREA	Preadvice	Message preadvicing a settlement instruction. It can be used for matching purposes, but is, without further notice from the account owner, not binding for execution.

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.
RECO	Reconciliation Only	Settlement instruction is already on the market. Sent by an account owner to an account servicer or vice versa for reconciliation purposes.

USAGE RULES

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

MARKET PRACTICE RULES

Function of the message usage clarifications have been published by the Securities Market Practice Group (SMPG).

For more details, see the relevant market practice document on www.smpg.info.

4. Field 98a: Date/Time: Preparation Date/Time**FORMAT**

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)
Option E	:4!c//8!n6!n[,3n][/[N]2!n[2!n]]	(Qualifier)(Date)(Time)(Decimals)(UTC Indicator)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

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

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

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

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

5. Field 99B: Number Count**FORMAT**

Option B	:4!c//3!n	(Qualifier)(Number)
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PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N	C2	B	Current Settlement Instruction Number
2	O	TOSE	N		B	Total of Linked Settlement Instructions

DEFINITION

This qualified generic field specifies:

SETT	Current Settlement Instruction Number	Sequential number of the instruction in a range of linked settlement instructions.
TOSE	Total of Linked Settlement Instructions	Total number of settlement instructions that are linked together.

USAGE RULES

The current settlement instruction number must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instruction.

MARKET PRACTICE RULES

- **Block trades:**

In a block trade instruction, the total number of children must be provided using number count field 99B::TOSE (plus the mandatory field :99B::SETT identifying the instruction number).

The instruction number of the parent must be 000. The children must have an incremental instruction number from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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.
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NETWORK VALIDATED RULES

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

USAGE RULES

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

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

9. Field ~~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	POOL	N		C	Pool Reference
	or	PREA	N		C	Preadvice Message Reference
	or	PREV	N	C7	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	CERT	N		C	Certification Reference
	or	CORP	N		C	Corporate Action Reference
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	PCTI	N		C	Processor Transaction Identification
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference

DEFINITION

This qualified generic field specifies:

CERT	Certification Reference	Reference assigned to a deposit.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
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.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.

PREA	Preadvice Message Reference	Message reference of the preadvice (:23G:PREA) previously sent.
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.
TCTR	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.
TRCI	Triparty-Agent's/Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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).

MARKET PRACTICE RULES

- **Linkages:**

A global market practice for the use of the linkage sequence and references exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, ETC.

- **Block trade:**

The use of pool reference is mandatory for block trades to link parent and children instructions.

- **Sell/buy - buy/sell back settlement:**

The closing leg must be linked to the opening leg using the message reference of the opening leg in the linkage subsequence A1 field 20C::PREV.

- **Securities lending and borrowing settlement:**

The borrowing/lending closing leg must be linked to the borrowing/opening leg.

For more details, see the relevant market practice document on www.smpg.info.

10. Field 36B: Quantity of Financial Instrument

FORMAT

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

PRESENCE

Conditional (see rule C12) in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PAIR	N	C12	B	Quantity of Financial Instrument to be Paired-off
	or	TURN	N	C12	B	Quantity of Financial Instrument to be Turned

DEFINITION

This qualified generic field specifies:

PAIR	Quantity of Financial Instrument to be Paired-off	Quantity of financial instruments of the linked instruction to be paired-off.
TURN	Quantity of Financial Instrument to be Turned	Quantity of financial instruments of the linked instruction to be turned in a turnaround.

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).

USAGE RULES

The use of this field for partial pair-off must be pre-agreed between the message Sender and Receiver.

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):

TRADEDET Trade Details

14. Field 94a: Place**FORMAT**

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(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	CLEA	R	C16	H or L	Place of Clearing
2	O	TRAD	R	C16	B or L	Place of Trade

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
TRAD	Place of Trade	Place at which the order was traded, directly by the instructing party or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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 Trade was executed on various places.

NETWORK VALIDATED RULES

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

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. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

15. 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	SETT	N		A, B, or C	Settlement Date/Time
2	O	TRAD	N		A, B, C, or E	Trade Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time
4	O	CERT	N		A or C	Certification Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
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CERT	Certification Date/ Time	Date/time at which the certificates in the deposit were validated by the agent.
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 trade was executed.

CODES

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

WISS	When Issued	Settlement is to be done when the security is issued.
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CODES

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

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

ADEL, Late delivery date is used for pool trades that result from the original TBA's. (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

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.

MARKET PRACTICE RULES

In addition to the settlement date (ISO 15022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

16. Field 90a: Price: Deal Price**FORMAT**

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

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

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

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

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

USAGE RULES

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

Sign must be present when Price is negative.

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

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

DEFINITION

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
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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 35B: Identification of the Financial Instrument

FORMAT

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

Mandatory in mandatory sequence B

DEFINITION

This field identifies the financial instrument.

NETWORK VALIDATED RULES

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

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

USAGE RULES

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

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

19. 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):

FIA Financial Instrument Attributes

20. Field 94B: Place: Place of Listing

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

NETWORK VALIDATED RULES

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

USAGE RULES

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

21. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

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

CODES

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

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

A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.

A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
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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.

22. 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 B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

CODES

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

USAGE RULES

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

23. Field 11A: Currency: Currency of Denomination

FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

DEFINITION

This qualified generic field specifies:

DENO Currency of Denomination Currency in which a financial instrument is currently denominated.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

24. Field 98A: Date/Time**FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	PUTT	N		A	Put Date
8	O	DDTE	N		A	Dated Date
9	O	FCOU	N		A	First Coupon Date

DEFINITION

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or at which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

25. Field 92A: Rate

FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor
7	O	YTMR	N		A	Yield To Maturity Rate

DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

26. 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 B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number
2	O	POOL	N		B	Pool Number

DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.

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).

27. Field 17B: Flag**FORMAT**

Option B :4!c//1!a (Qualifier)(Flag)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FRNF	N		B	Floating Rate Note Flag
2	O	CALL	N		B	Callable Flag
3	O	PUTT	N		B	Puttable Flag

DEFINITION

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
PUTT	Puttable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.

CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

28. Field 90a: Price

FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

DEFINITION

This qualified generic field specifies:

EXER Exercise Price

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.

29. Field 36B: Quantity of Financial Instrument

FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size

DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

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).

30. Field 35B: Identification of the Financial Instrument**FORMAT**

Option B	[ISIN1!e12!c]	(Identification of Security)
	[4*35x]	(Description of Security)

PRESENCE

Optional in optional subsequence B1

DEFINITION

This field identifies the underlying financial instrument.

NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

31. Field 70E: Narrative: Financial Instrument Attribute Narrative

FORMAT

Option E :4!c//10*35x (Qualifier)(Narrative)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

32. Field 16S: End of Block**FORMAT**

Option S 16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

This field specifies the end of a block and the name of that block.

CODES

This field must contain the following code (Error code(s): T92):

FIA Financial Instrument Attributes

33. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		F	Processing Indicator
2	O	RPOR	R		F	Reporting Indicator
3	O	PRIR	N		F	Priority Indicator
4	O	BORR	N		F	Automatic Borrowing Indicator
5	O	TTCO	R		F	Trade Transaction Condition Indicator
6	O	INCA	N		F	Investor Capacity Indicator
7	O	TRCA	N		F	Party Capacity Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
8	O	PRIC	N		F	Type of Price Indicator

DEFINITION

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies the condition for automatic borrowing.
INCA	Investor Capacity Indicator	Role of the investor in the transaction.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

CODES

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

If Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BYIY	Buy In	The transaction relates to a buy-in by the market following a delivery transaction failure.
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 the Other Parties sequence.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This regulatory organisation is identified in the Other Parties sequence.

CODES

If Qualifier is BORR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient financial instruments.

CODES

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 was executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade was 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).
CBNS	Cum Bonus	Trade was executed cum bonus.
CCPN	Cum Coupon	Trade was executed cum coupon.
CDIV	Cum Dividend	Trade was executed cum dividend.
CRTS	Cum Rights	Trade was executed cum rights.
CWAR	Cum Warrants	Trade was executed cum warrants.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
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 <i>normal</i> market conditions (for example, in the case of an iceberg order).
SPCU	Special Cum Dividend	Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon.
XBNS	Ex Bonus	Trade was executed ex bonus.
XCPN	Ex Coupon	Trade was executed ex coupon.

XDIV	Ex Dividend	Trade was executed ex dividend.
XRTS	Ex Rights	Trade was executed ex rights.
XWAR	Ex Warrants	Trade was executed ex warrants.

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.

CODES

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

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.
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 PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER Average Price Price is an average price.

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

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.

34. Field 11A: Currency: Currency to Buy**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

DEFINITION

This qualified generic field specifies:

FXIB Currency to Buy Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

35. Field 25D: Status Code**FORMAT**

Option D :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Status Code)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MTCH	N		D	Matching Status
2	O	AFFM	N		D	Affirmation Status

DEFINITION

This qualified generic field specifies:

AFFM	Affirmation Status	Provides the affirmation status of the confirmation at the time the settlement instruction was sent. ETC Electronic Trade Confirmation-status or status reported between the trading parties prior to the sending of settlement instructions.
MTCH	Matching Status	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

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	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36. 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	FXIN	N		E	FX Instructions Narrative
2	O	SPRO	N		E	Settlement Instruction Processing Narrative

DEFINITION

This qualified generic field specifies:

FXIN	FX Instructions Narrative	Provides additional details pertaining to foreign exchange instructions.
SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.

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.

37. 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):

TRADDET	Trade Details
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38. 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):

FIAC Financial Instrument/Account

39. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

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	SETT	R	C13	B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

SETT	Quantity of Financial Instrument to be Settled	Quantity of financial instrument to be settled.
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CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

40. Field 70D: Narrative: Denomination Choice**FORMAT**

Option D :4!c//6*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	DENC	N		D	Denomination Choice

DEFINITION

This qualified generic field specifies:

DENC	Denomination Choice	Provides the denominations to be delivered/received.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

41. 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.

42. 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 mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C15	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.
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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.

43. 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

Mandatory in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SAFE	N		A or B	Safekeeping Account
2	O	CASH	N		A or E	Cash Account
3	O	REGI	N		A or B	Registrar Account

DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
REGI	Registrar Account	Account at the registrar where financial instruments are registered.
SAFE	Safekeeping Account	Account where financial instruments are maintained.

CODES

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Account Number.

USAGE RULES

In option B, Account Type Code specifies the type of account needed to fully identify the account.

44. Field 94a: Place: Place of Safekeeping

FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C16	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.
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CODES

In option B, if Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
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CODES

In option F, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

USAGE RULES

The Place of Safekeeping functionality in the settlement instructions is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

MARKET PRACTICE RULES

When used (see usage rule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- :94F::SAFE//NCSD: an NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- :94F::SAFE//ICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions
- :94F::SAFE//CUST: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of place of safekeeping means that:

- The place of safekeeping info is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The place of safekeeping is the counterparty's place of settlement field 95P::PSET//. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

45. 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):

BREAK Quantity Breakdown

46. Field 13B: Number Identification: Lot Number

FORMAT

Option B :4!c/[8c]/30x (Qualifier)(Data Source Scheme)(Number)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

47. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Quantity of Financial Instrument In The Lot

DEFINITION

This qualified generic field specifies:

LOTS	Quantity of Financial Instrument In The Lot	Quantity of financial instruments that is part of the lot described.
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CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

USAGE RULES

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

48. Field 98a: Date/Time: Lot 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 optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A, C, or E	Lot Date/Time

DEFINITION

This qualified generic field specifies:

LOTS Lot Date/Time Date/time at which the lot was purchased.

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).

49. Field 90a: Price: Book/Lot 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 C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS Book/Lot Price Price at which the lot was purchased.

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.

50. 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.
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CODES

If Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER	Average Price	Price is an average price.
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51. 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):

BREAK	Quantity Breakdown
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52. 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):

FIAC Financial Instrument/Account

53. 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):

REPO Two Leg Transaction Details

54. 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 D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

DEFINITION

This qualified generic field specifies:

RERA	Rate Change Date/Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

CODES

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
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NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

55. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Optional in optional sequence D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
4	O	LEGA	N		F	Legal Framework Indicator
5	O	OMAT	N		F	Maturity Date Modification Indicator
6	O	INTR	N		F	Interest Payment Indicator

DEFINITION

This qualified generic field specifies:

INTR	Interest Payment Indicator	Specifies whether the interest is to be paid to the collateral giver or taker.
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.
OMAT	Maturity Date Modification Indicator	Specifies whether the maturity date of the securities financing transaction may be modified.
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.
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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.
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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".

CODES

If Qualifier is OMAT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

MATA Allowed Maturity date modification is allowed.
MATN Not Allowed Maturity date modification is not allowed.

CODES

If Qualifier is INTR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GIVE Collateral Giver Interest is paid to the collateral giver.
TAKE Collateral Taker Interest is paid to the collateral taker.

56. Field 20C: 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	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).

57. 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 D

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.
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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).

58. Field 99B: Number Count

FORMAT

Option B :4!c//3!n (Qualifier)(Number)

PRESENCE

Optional in optional sequence D

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.

59. Field 19A: Amount

FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

PRESENCE

Optional in optional sequence D

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).

60. Field 70C: Narrative: Second Leg 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	SECO	N		C	Second Leg Narrative

DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

61. 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):

REPO Two Leg Transaction Details

62. Field 16R: Start of Block**FORMAT**

Option R 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

63. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Mandatory in mandatory sequence E

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STCO	R		F	Settlement Transaction Condition Indicator
2	M	SETR	N		F	Type of Settlement Transaction Indicator
3	O	TRCA	N		F	Party Capacity Indicator
4	O	STAM	N		F	Stamp Duty Indicator
5	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
6	O	REGT	N		F	Registration Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
7	O	BENE	N		F	Beneficial Ownership Indicator
8	O	CASY	N		F	Cash Settlement System Indicator
9	O	DBNM	N		F	Settlement Standing Instruction Database Indicator
10	O	TCPI	N		F	Tax Capacity Party Indicator
11	O	MACL	N		F	Market Side Indicator
12	O	FXCX	N	C9	F	Forex Order Cancellation Indicator
13	O	BLOC	N		F	Block Trade Indicator
14	O	REST	N		F	Restrictions Indicator
15	O	SETS	N		F	Settlement System/Method Indicator
16	O	NETT	N		F	Netting Eligibility Indicator
17	O	CCPT	N		F	CCP Eligibility Indicator
18	O	LEOG	N		F	Letter of Guarantee Indicator
19	O	RTRN	R		F	Delivery Return Types Indicator
20	O	COLA	N		F	Exposure Type Indicator
21	O	TRAK	N		F	Tracking Indicator
22	O	REPT	N		F	Repurchase Type Indicator
23	O	COLE	N		F	Collateral Pool Indicator
24	O	SSBT	N		F	Securities Sub Balance Type Indicator
25	O	CSBT	N		F	Cash Sub Balance Type Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
COLA	Exposure Type Indicator	Specifies the underlying business area/type of trade causing the collateral movement.
COLE	Collateral Pool Indicator	Specifies whether securities should be taken out of the pool of securities eligible for collateral purposes.

CSBT	Cash Sub Balance Type Indicator	Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).
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.
FXCX	Forex Order Cancellation Indicator	Specifies the action to be taken on the underlying FX.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
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.
RTRN	Delivery Return Types Indicator	Specifies the type of delivery return.
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.
SSBT	Securities Sub Balance Type Indicator	Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).
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.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAK	Tracking Indicator	Specifies whether the loan and/or collateral is tracked.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

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.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	Partial settlement is allowed.
PENS	Pending Sale	Accounting information that the position to cover the pending sale will be available by contractual settlement date.
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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SHOR	Short Sale Indicator	Short sale indicator.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	Triparty Collateral Segregation	Triparty segregation of collateral, typically requested by an IM to their custodian to comply with a no delivery of collateral regulation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

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.
CLAI	Market Claim	Transaction resulting from a market claim.
CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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 TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.

SPRI	Settling as a Principal	Party settles its own trades.
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CODES

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NRTG	Non-RTGS	Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored.
YRTG	RTGS	Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored.

CODES

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NREG	Street Name	Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored.
YREG	Register	Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored.

CODES

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NBEN	NCBO	No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored.
YBEN	CBO	Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored.

CODES

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

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 TCPI and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

If Qualifier is MACL and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

If Qualifier is FXCX and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FXNO	FX not to be Cancelled	Forex instructed in the original instruction is not to be cancelled.
FXYE	FX to be Cancelled	Forex instructed in the original instruction is also to be cancelled.
SINO	SI does not Apply	Forex standing instruction in place does not apply. This instruction is an amendment to a previously cancelled instruction for which the FX order has not been cancelled.

CODES

If Qualifier is BLOC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

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 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 NETT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

If Qualifier is CCPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

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 RTRN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

UNRE	Unrecognised Delivery	Original delivery is not recognized.
DQUA	Wrong Quantity	Wrong quantity delivered in the original instruction.
DMON	Wrong Settlement Amount	Wrong settlement amount settled in the original delivery.
PART	Partial	Only a portion of the original transaction quantity was delivered by the CSD.
SAFE	Account Information Missing	Account information is missing in the original delivery.
DUEB	Due Bill Information Missing	Due bill information missing in the original delivery.
PARD	Partial Return	A portion of the original transaction quantity was returned by the receiver.

CODES

If Qualifier is COLA and 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.
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).

EQU5	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

If Qualifier is TRAK and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

UNTR	Untracked	The loan/collateral instruction is untracked.
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TRAC	Tracked	The loan/collateral instruction is tracked.
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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 COLE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

COLA	Eligible for Collateral Purposes	The securities are eligible for collateral purposes.
COLN	Not Eligible for Collateral Purposes	The securities are not eligible for collateral purposes.

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.

CODES

If Qualifier is SSBT, the Data Source Scheme must be used to indicate the securities sub balance type.

CODES

If Qualifier is CSBT, the Data Source Scheme must be used to indicate the cash sub balance type.

USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, COLA, COLE, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, RTRN, SETS, STCO, and TRAK 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.

In a cancellation request (field 23G:CANC), :22F::FXCX//FXNO and FXYE indicate whether a forex instructed in the message to be cancelled is also to be cancelled. In a new message (field :23G:NEWM), :22F::FXCX//SINO indicates that a forex standing instruction should NOT apply as an original FX order has been retained.

Delivery Return Types Indicator (RTRN) must only be used with Type of Settlement Transaction Indicator :22F::SETR//RODE (Return of Delivery Without Matching).

The modification of a repo or reverse repo instruction, for example, :22F::REPT//RATE must follow the normal cancel and replace settlement process.

For the settlement of two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the opening/initiation of the transaction will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo opening	543	REPU
Reverse repo opening	541	RVPO
Triparty repo opening	543	TRPO
Triparty reverse repo opening	541	TRVO
Securities lending initiation	543	SECL
Securities borrowing initiation	541	SECB
Sell-buy back: sell	543	SBBK
Buy-sell back: buy	541	BSBK
Collateral (giver) out: initiation	543	COLO
Collateral (taker) in: initiation	541	COLI

If, following market practices, a closing/return leg needs to be instructed, it will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo closing	541	REPU
Reverse repo closing	543	RVPO

Two leg transaction	Message Type	Type of Settlement Transaction
Triparty repo closing	541	TRPO
Triparty reverse repo closing	543	TRVO
Securities lending return	541	SECL
Securities borrowing return	543	SECB
Sell-buy back: buy back	541	SBBK
Buy-sell back: sell back	543	BSBK
Collateral (giver) out: return	541	COLO
Collateral (taker) in: return	543	COLI

Note: This is also applicable to MT 540 and 542 for free of payment scenarios.

MARKET PRACTICE RULES

- **Physical settlement:**

For physical settlement, settlement condition indicator :22F::STCO//PHYS must be used.

- **Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is not allowed, they must use the settlement condition indicator :22F::STCO//NPAR (no partial settlement allowed). Similarly, if a client wants to specify in its original instruction that partial settlement is allowed (for instance, to override a standing instruction not to allow partial settlement), the settlement condition indicator :22F::STCO//PART is to be used.

- **Book Transfer:**

The use of settlement transaction types :22F::SETR//OWNI, OWNE, INSP and PORT and other book-transfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the indicator field :22F::BLOC//BLPA. The children transactions must be identified using the indicator field :22F::BLOC//BLCH.

For more details, see the relevant market practice document on www.smpg.info.

64. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

65. 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 mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C4, C6, C10	P, Q, or R	Buyer
	or	DEAG	N	C4	P, Q, or R	Delivering Agent
	or	DECU	N	C4, C6	P, Q, or R	Deliverer's Custodian
	or	DEI1	N	C4, C6	P, Q, or R	Deliverer's Intermediary 1
	or	DEI2	N	C4, C6	P, Q, or R	Deliverer's Intermediary 2
	or	PSET	N	C4, C5	C, P, or Q	Place of Settlement
	or	REAG	N	C4, C5	P, Q, or R	Receiving Agent

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	RECU	N	C4, C6	P, Q, or R	Receiver's Custodian
	or	REI1	N	C4, C6	P, Q, or R	Receiver's Intermediary 1
	or	REI2	N	C4, C6	P, Q, or R	Receiver's Intermediary 2
	or	SELL	N	C4, C6	P, Q, or R	Seller
2	O	ALTE	R	C16	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.
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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*.

MARKET PRACTICE RULES

- **10 common elements:**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income delivery free or against payment settlement instructions; the place of settlement, the receiving

agent and the client of the receiving agent.

The data format for the identification of the receiving agent depends on the market. If no country-specific requirement is available, BIC is recommended.

If the buyer is not the direct client of the receiving agent, then an intermediary must also be provided - RECU.

- **Place of settlement:**

The place of settlement is to be understood as the requested place of settlement of the counterparty. The indicated place of settlement in the message is always relating to the counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the place of settlement included in the message.

- **Physical settlement:**

Place of settlement must be used with format 95C::PSET// followed by the ISO country code of the country where the physical securities will be delivered to.

The receiving party will be identified as the REAG with its name and address (format Q) or with its BIC.

- If the receiving party is a local agent or depository, REAG will identify the agent's address or BIC. BUYR (and RECU) will also be present to identify the underlying receiving party(ies).
- If the receiving party is a physical client, REAG will identify the physical client. BUYR is not needed. Indeed, the first (and only) receiving party in the settlement chain is the physical client. It will therefore be identified using the first settlement party level qualifier: REAG

For more details, see the relevant market practice document on www.smpg.info.

66. 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 mandatory subsequence E1

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 where financial instruments are maintained.
Account

CODES

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

USAGE RULES

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

MARKET PRACTICE RULES

- **Book transfer:**

In case of own account internal transfer (:22F::SETR//OWNI), own account external transfer (:22F::SETR//OWNE), portfolio transfer (:22F::SETR//PORT) and in specie transfer (:22F::SETR//INSP), the account of the instructing party at the receiving agent must be provided.

For more details, see the relevant market practice document on www.smpg.info.

67. 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 E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

68. Field 20C: Reference: Processing Reference**FORMAT**

Option C	:4!c//16x	(Qualifier)(Reference)
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PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

DEFINITION

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

69. Field 70a: Narrative**FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

MARKET PRACTICE RULES

- **Physical settlement:**

If registration details of the final beneficiary are needed, those will be mentioned in the concerned (buyer) party sequence in the narrative field with qualifier REGI.

For more details, see the relevant market practice document on www.smpg.info.

70. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

71. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence E2

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

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 subsequence E2

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	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	C16	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.
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NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

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.

73. 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 E2

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
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.

74. 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 E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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 Receiver, narrative field 70a must not contain information that can be provided in a structured field.

75. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence E2

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

76. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence E3

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

77. Field 17B: Flag

FORMAT

Option B :4!c//1!a (Qualifier)(Flag)

PRESENCE

Optional in optional subsequence E3

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
4	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.
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

Flag is only to be used in a sequence E3 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 and/or the brokerage amount.

78. Field 19A: Amount**FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

PRESENCE

Mandatory in optional subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N	C1	A	Accrued Interest Amount
	or	ANTO	N	C1	A	Net Gain/Loss Amount
	or	BOOK	N	C1	A	Book Value
	or	CHAR	N	C1	A	Charges/Fees
	or	COUN	N	C1	A	Country, National, Federal Tax
	or	DEAL	N	C1	A	Trade Amount
	or	EXEC	N	C1	A	Executing Broker's Amount
	or	ISDI	N	C1	A	Issue Discount/Allowance
	or	LADT	N	C1	A	Local Tax (Country specific 1)
	or	LEVY	N	C1	A	Payment Levy Tax
	or	LOCL	N	C1	A	Local Tax
	or	LOCO	N	C1	A	Local Broker's Commission
	or	MARG	N	C1	A	Margin
	or	OTHR	N	C1	A	Other Amount
	or	REGF	N	C1	A	Regulatory Amount
	or	SETT	N	C1	A	Settlement Amount
	or	SHIP	N	C1	A	Shipping Amount
	or	SPCN	N	C1	A	Special Concessions Amount
	or	STAM	N	C1	A	Stamp Duty
	or	STEX	N	C1	A	Stock Exchange Tax
	or	TRAN	N	C1	A	Transfer Tax
	or	TRAX	N	C1	A	Transaction Tax
	or	VATA	N	C1	A	Value-Added Tax
	or	WITH	N	C1	A	Withholding Tax
	or	COAX	N	C1	A	Consumption Tax
	or	ACCA	N	C1	A	Accrued Capitalisation
	or	RSCH	N	C1	A	Research Fee
2	O	RESU	N	C3	A	Resulting Amount

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

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 Amount	Total net trade amount of all the trade transactions.
BOOK	Book Value	The cost of all securities. This is needed for tax purposes in some countries.
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 Amount	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.
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.
MARG	Margin	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency and Ordered 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 Amount	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	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

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).

79. 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 E3

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

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).

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

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).

80. Field 16S: End of Block**FORMAT**

Option S	16c
----------	-----

PRESENCE

Mandatory in optional subsequence E3

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
-----	---------

81. Field 16S: End of Block**FORMAT**

Option S	16c
----------	-----

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

82. 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):

OTHRPRTY Other Parties

83. 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 sequence F

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, C17	P, Q, or R	Originator of Message
	or	MERE	N	C4, C17	P, Q, or R	Recipient of Message
	or	TRRE	N	C4	P, Q, or R	Trade Regulator
	or	INVE	R		C, P, Q, or R	Investor
	or	VEND	N	C4, C11	P, Q, or R	Vendor
	or	QFIN	N	C4	P, Q, or R	Qualified Foreign Intermediary
	or	TRAG	N	C4	P, Q, or R	Triparty Agent
	or	BRKR	N	C4	P, Q, or R	Broker
2	O	ALTE	R	C16	L or S	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BRKR	Broker	Party that identifies a broker when required (for example, authorized broker, prime broker, etc.).
EXCH	Stock Exchange	Party that identifies the stock exchange.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
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.
QFIN	Qualified Foreign Intermediary	Foreign financial institution that has been authorized by local authorities to act as account management institution in the country.
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 E 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.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

84. Field 97A: Account: Safekeeping Account

FORMAT

Option A :4!c//35x (Qualifier)(Account Number)

PRESENCE

Conditional (see rule C14) in optional sequence F

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C14	A	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE Safekeeping Account Account where financial instruments are maintained.

USAGE RULES

The account provided is the account of the party specified in this sequence.

85. Field 70a: Narrative

FORMAT

Option C :4!c//4*35x (Qualifier)(Narrative)

Option D :4!c//6*35x (Qualifier)(Narrative)

Option E :4!c//10*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	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

86. Field 20C: Reference: Processing 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	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).

87. 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):

OTHRPRTY	Other Parties
----------	---------------

MT 543 Deliver Against Payment

MT 543 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian.

This message is used to:

- instruct the delivery of financial instruments against payment, physically or by book-entry, to a specified party (the function of the message is NEWM)
- request the cancellation of a deliver against payment instruction previously sent by the account owner (the function of the message is CANC)
- pre-advise the account servicer of a forthcoming deliver against payment instruction (the function of the message is PREA).

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkages sequence.

MT 543 Format Specifications

MT 543 Deliver Against Payment

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
----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	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
M	20a 20C	4!c	Reference	(see qualifier description)	C or U:4!c//16x	9

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	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 Trade Details						
M	16R			Start of Block	TRADET	13
----->						
O	94a	4!c	Place	(see qualifier description)	B, H, or L	14

----->						
M	98a	4!c	Date/Time	(see qualifier description)	A, B, C, or E	15

O	90a	DEAL	Price	Deal Price	A or B	16
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	17
M	35B			Identification of the Financial Instrument	[[ISIN1!e12!c] [4*35x]	18
Optional Subsequence B1 Financial Instrument Attributes						
M	16R			Start of Block	FIA	19
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c/[30x]	20
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	21

----->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, or C	22

O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	23
----->						
O	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	24

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	25

----->						
O	13a	4!c	Number Identification	(see qualifier description)	A or B	26

----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	27

----->						
O	90a	4!c	Price	(see qualifier description)	A or B	28

----->						
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	29

----->						
O	35B			Identification of the Financial Instrument	[!SIN1!e12!c] [4*35x]	30

O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	31
M	16S			End of Block	FIA	32
End of Subsequence B1 Financial Instrument Attributes						
----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	33

O	11A	FXIB	Currency	Currency to Buy	:4!c//3!a	34
----->						
O	25D	4!c	Status Code	(see qualifier description)	:4!c/[8c]/4!c	35

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	36

M	16S			End of Block	TRADEDET	37
End of Sequence B Trade Details						
Mandatory Sequence C Financial Instrument/Account						
M	16R			Start of Block	FIAC	38
----->						
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	39

O	70D	DENC	Narrative	Denomination Choice	:4!c//6*35x	40
----->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	41

----->						
O	95a	4!c	Party	(see qualifier description)	L, P, or R	42

----->						
M	97a	4!c	Account	(see qualifier description)	A, B, or E	43

----->						
O	94a	SAFE	Place	Place of Safekeeping	B, C, F, or L	44

-----> Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16R			Start of Block	BREAK	45
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	46
O	36B	LOTS	Quantity of Financial Instrument	Quantity of Financial Instrument In The Lot	:4!c//4!c/15d	47
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, or E	48
O	90a	LOTS	Price	Book/Lot Price	A or B	49

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	50
M	16S			End of Block	BREAK	51
----- End of Subsequence C1 Quantity Breakdown						
M	16S			End of Block	FIAC	52
End of Sequence C Financial Instrument/Account						
Optional Sequence D Two Leg Transaction Details						
M	16R			Start of Block	REPO	53
----->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, or C	54

----->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	55

----->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	56

----->						
O	92a	4!c	Rate	(see qualifier description)	A or C	57

----->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	58

----->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	59

O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	60
M	16S			End of Block	REPO	61
End of Sequence D Two Leg Transaction Details						
Mandatory Sequence E Settlement Details						
M	16R			Start of Block	SETDET	62

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
M	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	63

-----> Mandatory Repetitive Subsequence E1 Settlement Parties						
M	16R			Start of Block	SETPRTY	64
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	65

O	97a	SAFE	Account	Safekeeping Account	A or B	66
O	98a	PROC	Date/Time	Processing Date/Time	A or C	67
O	20C	PROC	Reference	Processing Reference	:4!c//16x	68
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	69

M	16S			End of Block	SETPRTY	70
----- End of Subsequence E1 Settlement Parties						
-----> Optional Repetitive Subsequence E2 Cash Parties						
M	16R			Start of Block	CSHPRTY	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 or E	73

----->						
O	70a	4!c	Narrative	(see qualifier description)	C or E	74

M	16S			End of Block	CSHPRTY	75
----- End of Subsequence E2 Cash Parties						
-----> Mandatory Repetitive Subsequence E3 Amounts						
M	16R			Start of Block	AMT	76

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
----->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	77

----->						
M	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	78

O	98a	VALU	Date/Time	Value Date/Time	A or C	79
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	80
M	16S			End of Block	AMT	81
----- End of Subsequence E3 Amounts						
M	16S			End of Block	SETDET	82
End of Sequence E Settlement Details						
-----> Optional Repetitive Sequence F Other Parties						
M	16R			Start of Block	OTHRPTY	83
----->						
M	95a	4!c	Party	(see qualifier description)	C, L, P, Q, R, or S	84

O	97A	SAFE	Account	Safekeeping Account	:4!c//35x	85
----->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, or E	86

O	20C	PROC	Reference	Processing Reference	:4!c//16x	87
M	16S			End of Block	OTHRPTY	88
----- End of Sequence F Other Parties						
M = Mandatory, O = Optional - Network Validated Rules may apply						

MT 543 Network Validated Rules

- C1** The following amount fields cannot appear in more than one occurrence of subsequence E3 Amounts (Error code(s): E87):

Subsequence E3

:19A::ACRU

:19A::ANTO

:19A::CHAR

:19A::COUN

:19A::DEAL

:19A::EXEC

:19A::ISDI

:19A::LADT

:19A::LEVY

:19A::LOCL

:19A::LOCO

:19A::MARG

:19A::OTHR

:19A::REGF

:19A::SETT

:19A::SHIP

:19A::SPCN

:19A::STAM

:19A::STEX

:19A::TRAN

:19A::TRAX

:19A::VATA

:19A::WITH

:19A::COAX

:19A::ACCA

:19A::RSCH

- C2** It is mandatory to specify a settlement amount: one occurrence of the subsequence E3 Amounts, must contain Amount field :19A::SETT (Error code(s): E92).
- C3** In sequence A, if the Total of Linked Settlement Instructions (field :99B::TOSE) is present, then the Current Settlement Instruction Number (field :99B::SETT) must be present (Error code(s): E90).

Sequence A if field :99B::TOSE is ...	Sequence A then field :99B::SETT is ...
Present	Mandatory
Not present	Optional

- C4** In subsequence E3, 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 E3 if field :92B::EXCH is ...	Subsequence E3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

- C5** The following party fields cannot appear more than once in a message (Error code(s): E84):

Subsequence E1	Subsequence E2	Sequence F
: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::PSET		:95a::VEND
:95a::REAG		:95a::TRAG
:95a::RECU		:95a::QFIN
:95a::REI1		:95a::BRKR
:95a::REI2		
:95a::SELL		

- C6** If field :22F::DBNM is NOT present in sequence E, then it is mandatory to specify a receiving agent and a place of settlement: one occurrence of the Settlement Parties subsequence E1 must contain party field :95a::REAG and another one must contain party field :95a::PSET (Error code(s): E93).
- C7** If a qualifier from the list Deliverers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another subsequence E1.
- If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.
- If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, 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 E, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another subsequence E1.
- If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.
- If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

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)

- C8** 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 or PREA	Optional	Not applicable

- C9** In subsequence E1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence .(Error code(s): E52).

Subsequence E1 if field :95a::PSET is ...	Subsequence E1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C10** If field :22F::FXCX//FXNO or FXYE is present in sequence E, then the message must be a cancellation, that is, Function of the Message in sequence A (field 23G) is CANC.

If field :22F::FXCX//SINO is present in sequence E, then the message must be new, that is, Function of the Message in sequence A (field 23G) is NEWM (Error code(s): E14).

Sequence E if field :22F::FXCX is ... ⁽¹⁾	In sequence A then field :23G:4!c is ...
FXNO	CANC
FXYE	CANC
SINO	NEWM
Not present	Not applicable

(1) if the Data Source Scheme is present in field :22F::FXCX// then the conditional rule does not apply

- C11** If field :22F::DBNM is present in sequence E, then a buyer must be specified, that is one occurrence of subsequence E1 must contain field :95a::BUYR (Error code(s): E70).

Sequence E if field :22F::DBNM is ...	Then in one occurrence of subsequence E1 ...
Present	Field :95a::BUYR is Mandatory
Not present	Not applicable

- C12** If field :22F::DBNM//VEND is present in sequence E, then a vendor must be specified; that is one occurrence of sequence F must contain field :95a::VEND (Error code(s): D71).

In sequence E if field :22F::DBNM//VEND is ... ⁽¹⁾	Then sequence F is ...	And in one occurrence of sequence F field :95a::VEND is ...
Present	Mandatory, that is sequence F must be present once	Mandatory
Not present	Optional	Optional

(1) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

- C13** If field :36B: is present in minimum one occurrence of sequence A1, then the type of settlement transaction must be a pair-off or a turn-around; that is, sequence E field :22F::SETR//PAIR or :22F::SETR//TURN must be present (Error code(s): C50).

In sequence A1 if field :36B: is ...	Then in sequence E, field :22F::SETR must be ...
Present	:22F::SETR//PAIR and DSS must not be present or :22F::SETR//TURN and DSS must not be present
Not present	Not applicable

- C14** In sequence C, field :36B::SETT cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): C71).

Sequence C if field :36B::SETT is ...	Then one occurrence of :36B::SETT must be ...	And the other occurrence of :36B::SETT must be ...
Repeated	:36B::SETT//FAMT	:36B::SETT//AMOR
Not repeated	Not applicable	Not applicable

- C15** A value date must only be provided for cash/securities split settlement. That is, in any occurrence of subsequence E3, if value date field :98a::VALU is present, then in sequence E field :22F::STCO//SPST must be present, and settlement amount field :19A::SETT must be present in the same subsequence E3 (Error code(s): C28).

In any occurrence of subsequence E3 if field :98a::VALU is ...	Sequence E then field :22F::STCO//SPST with DSS not present is ...	In the same occurrence of subsequence E3 and field :19A::SETT is ...
Present	Mandatory	Mandatory
Not present	Optional	Optional

- C16** In sequence F, 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 F if field :95a::EXCH or TRRE is ...	Sequence F then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

- C17** In sequence C, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

- C18** In sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

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 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 E1, 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 E2, 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 F, 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).

- C19** In each occurrence of sequence F, 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 543 Usage Rules

- The message may also be used to:
 - re-send a message (be it an instruction, request for cancellation, or pre-advise) sent by the account owner to the account servicer (the subfunction of the message is DUPL)
 - provide a third party with a copy of a message (be it an the instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is COPY)
 - re-send a third party a copy of a message (be it an instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is CODU).
- When the message is used as a request to cancel, the linkage sequence must contain the reference of the original instruction.
- Field 11A Currency in Trade Details sequence B provides an instruction to the account servicer to execute a forex deal on behalf of the account owner. The purpose of the forex deal is to repatriate proceeds at the completion of a transaction. This field is not to be used when standing instructions have been established. The use of forex instruction implies the following:
 - the currency received as proceeds from the sale of securities, for example, the currency to be sold, is the currency of the settlement amount. The currency to be bought is indicated by the qualifier FXIB, 'currency to be bought'. If proceeds are repatriated, this is in the base currency of the portfolio.
 - the amount of currency to be sold is equal to the settlement amount of the transaction. This implies a bulk forex deal must be instructed by other means.
 - a forex deal to repatriate proceeds after the sale of securities should be executed for the soonest possible value date after settlement of the securities, as permitted by market convention.
 - a bilateral agreement regarding the use of this field has been established.

MT 543 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.
PREA	Preadvice	Message preadvicing a settlement instruction. It can be used for matching purposes, but is, without further notice from the account owner, not binding for execution.

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.
RECO	Reconciliation Only	Settlement instruction is already on the market. Sent by an account owner to an account servicer or vice versa for reconciliation purposes.

USAGE RULES

To cancel a previously sent message, Function is CANC. The reference in the linkages sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

MARKET PRACTICE RULES

Function of the message usage clarifications have been published by the Securities Market Practice Group (SMPG).

For more details, see the relevant market practice document on www.smpg.info.

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 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	SETT	N	C3	B	Current Settlement Instruction Number
2	O	TOSE	N		B	Total of Linked Settlement Instructions

DEFINITION

This qualified generic field specifies:

SETT Current Settlement Sequential number of the instruction in a range of linked settlement
Instruction Number instructions.

TOSE	Total of Linked Settlement Instructions	Total number of settlement instructions that are linked together.
------	---	---

USAGE RULES

The current settlement instruction number must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instruction.

MARKET PRACTICE RULES

- **Block trades:**

In a block trade instruction, the total number of children must be provided using number count field 99B::TOSE (plus the mandatory field :99B::SETT identifying the instruction number).

The instruction number of the parent must be 000. The children must have an incremental instruction number from 001 to 999.

For more details, see the relevant market practice document on www.smpg.info.

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)
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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 ~~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	POOL	N		C	Pool Reference
	or	PREA	N		C	Preadvice Message Reference
	or	PREV	N	C8	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	TRRF	N		C or U	Deal Reference
	or	COMM	N		C	Common Reference
	or	COLR	N		C	Collateral Reference
	or	CORP	N		C	Corporate Action Reference
	or	CERT	N		C	Certification Reference

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	CLCI	N		C	Client's Collateral Instruction Reference
	or	CLTR	N		C	Client's Triparty Collateral Transaction Reference
	or	PCTI	N		C	Processor Transaction Identification
	or	TRCI	N		C	Triparty-Agent's/Service-Provider's Collateral Instruction Reference
	or	TCTR	N		C	Triparty-Agent's/Service-Provider's Collateral Transaction Reference

DEFINITION

This qualified generic field specifies:

CERT	Certification Reference	Reference assigned to a particular deposited balance.
CLCI	Client's Collateral Instruction Reference	Reference assigned to the instruction by the client.
CLTR	Client's Triparty Collateral Transaction Reference	Unique reference identifying the triparty collateral management transaction from the client's point of view.
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.
CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
PCTI	Processor Transaction Identification	Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.
POOL	Pool Reference	Collective reference identifying a set of messages.
PREA	Preadvice Message Reference	Message reference of the preadvice (:23G:PREA) previously sent.
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.
TCTR	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

TRCI	Triparty-Agent's/ Service-Provider's Collateral Instruction Reference	Reference assigned to the instruction by the triparty-agent/service-provider.
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).

MARKET PRACTICE RULES

- **Linkages:**

A global market practice for the use of the linkage sequence and references exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, ETC.

- **Block trade:**

The use of pool reference is mandatory for block trades to link parent and children instructions.

- **Sell/buy - buy/sell back settlement:**

The closing leg must be linked to the opening leg using the message reference of the opening leg in the linkage subsequence A1 field 20C::PREV.

- **Securities lending and borrowing settlement:**

The borrowing/lending closing leg must be linked to the borrowing/opening leg.

For more details, see the relevant market practice document on www.smpg.info.

10. Field 36B: Quantity of Financial Instrument

FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Conditional (see rule C13) in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PAIR	N	C13	B	Quantity of Financial Instrument to be Paired-off

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	TURN	N	C13	B	Quantity of Financial Instrument to be Turned

DEFINITION

This qualified generic field specifies:

PAIR	Quantity of Financial Instrument to be Paired-off	Quantity of financial instruments of the linked instruction to be paired-off.
TURN	Quantity of Financial Instrument to be Turned	Quantity of financial instruments of the linked instruction to be turned in a turnaround.

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).

USAGE RULES

The use of this field for partial pair-off must be pre-agreed between the message Sender and Receiver.

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):

TRADEDET Trade Details

14. Field 94a: Place

FORMAT

Option B	:4!c/[8c]/4!c/30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option H	:4!c//4!a2!a2!c[3!c]	(Qualifier)(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	CLEA	R	C18	H or L	Place of Clearing
2	O	TRAD	R	C18	B or L	Place of Trade

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
TRAD	Place of Trade	Place at which the order was traded, directly by the instructing party or not.

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 is a stock exchange.
OTCO	Over The Counter	Place of trade is 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	Trade was executed on various places.

NETWORK VALIDATED RULES

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

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. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

15. 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	SETT	N		A, B, or C	Settlement Date/Time
2	O	TRAD	N		A, B, C, or E	Trade Date/Time
3	O	ADEL	N		A or C	Late Delivery Date/Time

DEFINITION

This qualified generic field specifies:

ADEL	Late Delivery Date/Time	Date/time after the settlement date specified in the trade, used for pool trades resulting from the original To Be Assigned (TBA) securities.
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 SETT and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

WISS	When Issued	Settlement is to be done when the security is issued.
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CODES

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

VARI	Various	Partial trades have occurred over a period of two or more days.
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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

ADEL, Late delivery date is used for pool trades that result from the original TBA's. (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

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.

MARKET PRACTICE RULES

In addition to the settlement date (ISO 15022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on www.smpg.info.

16. 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 mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DEAL	N		A or B	Deal Price

DEFINITION

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.
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CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

17. Field 99A: Number Count: Number of Days Accrued**FORMAT**

Option A	:4!c//[N]3!n	(Qualifier)(Sign)(Number)
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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

DEFINITION

This qualified generic field specifies:

DAAC	Number of Days Accrued	Number of days used for calculating the accrued interest amount.
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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 35B: Identification of the Financial Instrument

FORMAT

Option B	[ISIN!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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PRESENCE

Mandatory in mandatory sequence B

DEFINITION

This field identifies the financial instrument.

NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

USAGE RULES

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

19. 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):

FIA Financial Instrument Attributes

20. Field 94B: Place: Place of Listing

FORMAT

Option B :4!c/[8c]/4!c/[30x] (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

DEFINITION

This qualified generic field specifies:

PLIS Place of Listing Place where the referenced financial instrument is listed.

CODES

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH Stock Exchange Place of listing is a stock exchange.

OTCO Over The Counter Place of listing is over the counter.

NETWORK VALIDATED RULES

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

USAGE RULES

Place of Listing is to be identified by its Market Identifier Code (MIC).

21. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

DEFINITION

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.

A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BEAR	Bearer Security	Financial instruments are in bearer form.
REGD	Registered Security	Financial instruments are in registered form.

CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

CODES

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

CODES

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

ANNU	Annual	Frequency is annual.
MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

22. 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 B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A or C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

CODES

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

USAGE RULES

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

23. Field 11A: Currency: Currency of Denomination

FORMAT

Option A :4!c//3!a (Qualifier)(Currency Code)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

DEFINITION

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.
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NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

24. Field 98A: Date/Time**FORMAT**

Option A :4!c//8!n (Qualifier)(Date)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	PUTT	N		A	Put Date
8	O	DDTE	N		A	Dated Date
9	O	FCOU	N		A	First Coupon Date

DEFINITION

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.

EXPI	Expiry Date	Date on which an order expires or at which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

25. Field 92A: Rate

FORMAT

Option A :4!c//[N]15d (Qualifier)(Sign)(Rate)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor
7	O	YTMR	N		A	Yield To Maturity Rate

DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c/[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

26. 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 B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A or B	Coupon Number

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
2	O	POOL	N		B	Pool Number

DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.

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).

27. Field 17B: Flag

FORMAT

Option B :4!c//1!a (Qualifier)(Flag)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FRNF	N		B	Floating Rate Note Flag
2	O	CALL	N		B	Callable Flag
3	O	PUTT	N		B	Puttable Flag

DEFINITION

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.
PUTT	Puttable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.

CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

28. Field 90a: Price

FORMAT

Option A	:4!c//4!c/[N]15d	(Qualifier)(Percentage Type Code)(Sign)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A or B	Indicative Price
	or	MRKT	N		A or B	Market Price
2	O	EXER	N		A or B	Exercise Price

DEFINITION

This qualified generic field specifies:

EXER Exercise Price

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.

29. Field 36B: Quantity of Financial Instrument

FORMAT

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity
2	O	SIZE	N		B	Contract Size

DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity	Minimum nominal quantity of financial instrument.
SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

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).

30. Field 35B: Identification of the Financial Instrument**FORMAT**

Option B	[ISIN1!e12!c] [4*35x]	(Identification of Security) (Description of Security)
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PRESENCE

Optional in optional subsequence B1

DEFINITION

This field identifies the underlying financial instrument.

NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used, one of the following codes must 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).

MARKET PRACTICE RULES

When available, ISIN must be used.

31. Field 70E: Narrative: Financial Instrument Attribute Narrative

FORMAT

Option E :4!c//10*35x (Qualifier)(Narrative)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

32. Field 16S: End of Block**FORMAT**

Option S 16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

This field specifies the end of a block and the name of that block.

CODES

This field must contain the following code (Error code(s): T92):

FIA Financial Instrument Attributes

33. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		F	Processing Indicator
2	O	RPOR	R		F	Reporting Indicator
3	O	PRIR	N		F	Priority Indicator
4	O	BORR	N		F	Automatic Borrowing Indicator
5	O	TTCO	R		F	Trade Transaction Condition Indicator
6	O	INCA	N		F	Investor Capacity Indicator
7	O	TRCA	N		F	Party Capacity Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
8	O	PRIC	N		F	Type of Price Indicator

DEFINITION

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies the condition for automatic borrowing.
INCA	Investor Capacity Indicator	Role of the investor in the transaction.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

CODES

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

If Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BYIY	Buy In	The transaction relates to a buy-in by the market following a delivery transaction failure.
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 the Other Parties sequence.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This regulatory organisation is identified in the Other Parties sequence.

CODES

If Qualifier is BORR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient financial instruments.

CODES

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 was executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade was 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).
CBNS	Cum Bonus	Trade was executed cum bonus.
CCPN	Cum Coupon	Trade was executed cum coupon.
CDIV	Cum Dividend	Trade was executed cum dividend.
CRTS	Cum Rights	Trade was executed cum rights.
CWAR	Cum Warrants	Trade was executed cum warrants.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
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 <i>normal</i> market conditions (for example, in the case of an iceberg order).
SPCU	Special Cum Dividend	Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon.
XBNS	Ex Bonus	Trade was executed ex bonus.
XCPN	Ex Coupon	Trade was executed ex coupon.

XDIV	Ex Dividend	Trade was executed ex dividend.
XRTS	Ex Rights	Trade was executed ex rights.
XWAR	Ex Warrants	Trade was executed ex warrants.

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.

CODES

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

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.
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 PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER Average Price Price is an average price.

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

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.

34. Field 11A: Currency: Currency to Buy**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

DEFINITION

This qualified generic field specifies:

FXIB Currency to Buy Account servicer is instructed to buy the indicated currency after the receipt of cash proceeds.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

35. Field 25D: Status Code**FORMAT**

Option D :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Status Code)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MTCH	N		D	Matching Status
2	O	AFFM	N		D	Affirmation Status

DEFINITION

This qualified generic field specifies:

AFFM	Affirmation Status	Provides the affirmation status of the confirmation at the time the settlement instruction was sent. ETC Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
MTCH	Matching Status	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

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	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36. 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	FXIN	N		E	FX Instructions Narrative
2	O	SPRO	N		E	Settlement Instruction Processing Narrative

DEFINITION

This qualified generic field specifies:

FXIN	FX Instructions Narrative	Provides additional details pertaining to foreign exchange instructions.
SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.

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.

37. 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):

TRADDET	Trade Details
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38. 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):

FIAC Financial Instrument/Account

39. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

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	SETT	R	C14	B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

SETT	Quantity of Financial Instrument to be Settled	Quantity of financial instrument to be settled.
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CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

40. Field 70D: Narrative: Denomination Choice**FORMAT**

Option D :4!c//6*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	DENC	N		D	Denomination Choice

DEFINITION

This qualified generic field specifies:

DENC	Denomination Choice	Provides the denominations to be delivered/received.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

41. 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.

42. 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 mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N	C17	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.
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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.

43. 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

Mandatory in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	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, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

USAGE RULES

In option B, Account Type Code specifies the type of account needed to fully identify the account.

44. Field 94a: Place: Place of Safekeeping

FORMAT

Option B	:4!c/[8c]/4!c/[30x]	(Qualifier)(Data Source Scheme)(Place Code)(Narrative)
Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)
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	SAFE	R	C18	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.
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CODES

In option B, if Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.
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CODES

In option F, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.

NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Elsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27,T28,T29,T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '/' (Error code(s): T26).

USAGE RULES

The Place of Safekeeping functionality in the settlement instructions is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

MARKET PRACTICE RULES

When used (see usage rule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- :94F::SAFE//NCSD: an NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.
- :94F::SAFE//ICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.
- :94F::SAFE//CUST: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of place of safekeeping means that:

- The place of safekeeping info is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.
- The place of safekeeping is the counterparty's place of settlement field 95P::PSET//. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on www.smpg.info.

45. 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):

BREAK Quantity Breakdown

46. Field 13B: Number Identification: Lot Number**FORMAT**

Option B :4!c/[8c]/30x (Qualifier)(Data Source Scheme)(Number)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS Lot Number Number identifying a lot constituting the 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).

47. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot**FORMAT**

Option B :4!c//4!c/15d (Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Quantity of Financial Instrument In The Lot

DEFINITION

This qualified generic field specifies:

LOTS	Quantity of Financial Instrument In The Lot	Quantity of financial instruments that is part of the lot described.
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CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40,T43).

USAGE RULES

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

48. Field 98a: Date/Time: Lot 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 optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A, C, or E	Lot Date/Time

DEFINITION

This qualified generic field specifies:

LOTS Lot Date/Time Date/time at which the lot was purchased.

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).

49. Field 90a: Price: Book/Lot 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 C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A or B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS	Book/Lot Price	Price at which the lot was purchased.
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CODES

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length .(Error code(s): T40,T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

50. Field 22F: Indicator: Type of Price Indicator

FORMAT

Option F	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Indicator)
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PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		F	Type of Price Indicator

DEFINITION

This qualified generic field specifies:

PRIC	Type of Price Indicator	Specifies the type of transaction price.
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CODES

If Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

AVER	Average Price	Price is an average price.
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51. Field 16S: End of Block**FORMAT**

Option S	16c
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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):

BREAK	Quantity Breakdown
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52. Field 16S: End of Block**FORMAT**

Option S	16c
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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):

FIAC Financial Instrument/Account

53. 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):

REPO Two Leg Transaction Details

54. 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 D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, or C	Closing Date/Time
2	O	RERA	N		A or C	Rate Change Date/Time

DEFINITION

This qualified generic field specifies:

RERA	Rate Change Date/ Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

CODES

In option B, if Qualifier is TERM and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

OPEN	Open-Dated	Date/time has not been established.
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NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

55. Field 22F: Indicator**FORMAT**

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Optional in optional sequence D

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
5	O	OMAT	N		F	Maturity Date Modification Indicator
6	O	INTR	N		F	Interest Payment Indicator

DEFINITION

This qualified generic field specifies:

INTR	Interest Payment Indicator	Specifies whether the interest is to be paid to the collateral giver or taker.
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.
OMAT	Maturity Date Modification Indicator	Specifies whether the maturity date of the securities financing transaction may be modified.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

CODES

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).

A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.

A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

REVV	Revaluation	Revaluation of collateral position should be performed.
REVN	No Revaluation	No revaluation of collateral position should be performed.

CODES

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

FRAN	Pension Livrée	Relates to the French legal framework for repos, that is, relates to a "Pension Livrée".
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CODES

If Qualifier is OMAT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

MATA	Allowed	Maturity date modification is allowed.
MATN	Not Allowed	Maturity date modification is not allowed.

CODES

If Qualifier is INTR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

GIVE	Collateral Giver	Interest is paid to the collateral giver.
TAKE	Collateral Taker	Interest is paid to the collateral taker.

56. Field 20C: 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	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).

57. 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 D

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).

58. Field 99B: Number Count

FORMAT

Option B :4!c//3!n (Qualifier)(Number)

PRESENCE

Optional in optional sequence D

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.

59. Field 19A: Amount

FORMAT

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

PRESENCE

Optional in optional sequence D

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).

60. Field 70C: Narrative: Second Leg 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	SECO	N		C	Second Leg Narrative

DEFINITION

This qualified generic field specifies:

SECO	Second Leg Narrative	Provides additional information about the second leg in narrative form.
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USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

61. 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):

REPO	Two Leg Transaction Details
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62. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

63. Field 22F: Indicator

FORMAT

Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

PRESENCE

Mandatory in mandatory sequence E

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	STCO	R	C15	F	Settlement Transaction Condition Indicator
2	M	SETR	N		F	Type of Settlement Transaction Indicator
3	O	TRCA	N		F	Party Capacity Indicator
4	O	STAM	N		F	Stamp Duty Indicator
5	O	RTGS	N		F	Securities Real-Time Gross Settlement Indicator
6	O	REGT	N		F	Registration Indicator
7	O	BENE	N		F	Beneficial Ownership Indicator
8	O	CASY	N		F	Cash Settlement System Indicator
9	O	DBNM	N		F	Settlement Standing Instruction Database Indicator

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
10	O	TCPI	N		F	Tax Capacity Party Indicator
11	O	MACL	N		F	Market Side Indicator
12	O	FXCX	N	C10	F	Forex Order Cancellation Indicator
13	O	BLOC	N		F	Block Trade Indicator
14	O	REST	N		F	Restrictions Indicator
15	O	SETS	N		F	Settlement System/Method Indicator
16	O	NETT	N		F	Netting Eligibility Indicator
17	O	CCPT	N		F	CCP Eligibility Indicator
18	O	LEOG	N		F	Letter of Guarantee Indicator
19	O	RTRN	R		F	Delivery Return Types Indicator
20	O	COLA	N		F	Exposure Type Indicator
21	O	TRAK	N		F	Tracking Indicator
22	O	REPT	N		F	Repurchase Type Indicator
23	O	COLE	N		F	Collateral Pool Indicator
24	O	SSBT	N		F	Securities Sub Balance Type Indicator
25	O	CSBT	N		F	Cash Sub Balance Type Indicator

DEFINITION

This qualified generic field specifies:

BENE	Beneficial Ownership Indicator	Specifies whether there is change of beneficial ownership.
BLOC	Block Trade Indicator	Specifies whether the settlement instruction is a block parent or child.
CASY	Cash Settlement System Indicator	Specifies what cash settlement system is instructed to be used.
CCPT	CCP Eligibility Indicator	Specifies whether the settlement transaction is CCP (Central Counterparty) eligible.
COLA	Exposure Type Indicator	Specifies the underlying business area/type of trade causing the collateral movement.
COLE	Collateral Pool Indicator	Specifies whether securities should be taken out of the pool of securities eligible for collateral purposes.
CSBT	Cash Sub Balance Type Indicator	Specifies the cash sub balance type indicator (example restriction type for a market infrastructure).
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.

FXCX	Forex Order Cancellation Indicator	Specifies the action to be taken on the underlying FX.
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.
MACL	Market Side Indicator	Specifies whether an instruction is for a market side or a client side transaction.
NETT	Netting Eligibility Indicator	Specifies whether the settlement transaction is eligible for netting.
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.
RTRN	Delivery Return Types Indicator	Specifies the type of delivery return.
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.
SSBT	Securities Sub Balance Type Indicator	Specifies the securities sub balance type indicator (example restriction type for a market infrastructure).
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.
TCPI	Tax Capacity Party Indicator	Specifies the tax role capacity of the instructing party.
TRAK	Tracking Indicator	Specifies whether the loan and/or collateral is tracked.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.

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.
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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.
KNOC	Knocked Out	Settlement transaction relates to options, futures or derivatives that are expired worthless.
NACT	Not Accounting Related	Security transaction is not for accounting.
NOMC	No Automatic Market Claim	No market claim should be automatically generated.
NPAR	No Partial Settlement Allowed	Partial settlement is not allowed.
PART	Partial Settlement	Partial settlement is allowed.
PENS	Pending Sale	Accounting information that the position to cover the pending sale will be available by contractual settlement date.
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.
RHYP	Re-hypothecation	Collateral position is available for other purposes (for example, onwards delivery).
RPTO	Reporting	Relates to a transaction that is for reporting purposes only.
SHOR	Short Sale Indicator	Short sale indicator.
SPDL	Special Delivery	Settlement transactions to be settled with special delivery.
SPST	Split Settlement	Money and financial instruments settle in different locations.
TRAN	Transformation	Transaction resulting from a transformation.
TRIP	Triparty Collateral Segregation	Triparty segregation of collateral, typically requested by an IM to their custodian to comply with a no delivery of collateral regulation.
UNEX	Unexposed	Delivery cannot be performed until money is received.

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.
CLAI	Market Claim	Transaction resulting from a market claim.

CNCB	Central Bank Collateral Operation	Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.
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	Move of Stock	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.
SBRE	Borrowing Reallocation	Internal reallocation of a borrowed holding from one safekeeping account to another.
SECB	Securities Borrowing	Relates to a securities borrowing operation.
SECL	Securities Lending	Relates to a securities lending operation.
SLRE	Lending Reallocation	Internal reallocation of a holding on loan from one safekeeping account to another.
SUBS	Subscription (Funds)	Relates to a subscription to funds (Funds Industry ONLY).
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.
SYND	Syndicate of Underwriters	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 TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CUST	Settling as a Custodian	Settlement party is a custodian. It receives/delivers the securities and carries out custodial duties.
RISP	Settling as Riskless Principal	Party settles trades that were simultaneously offset.
SAGE	Settling as an Agent	Party settles trades on behalf of his client for which he also traded.
SPRI	Settling as a Principal	Party settles its own trades.

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):

GROS	Gross Settlement System	Settle money through gross settlement system.
NETS	Net Settlement System	Settle money through net settlement system.

CODES

If Qualifier is DBNM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BRKR	Broker	Settlement standing instruction database to be used is the broker's database.
INTE	Internal	Settlement standing instruction database to be used is the receiver's internal database.

VEND	Vendor	Settlement standing instruction database to be used is the database of the vendor.
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CODES

If Qualifier is TCPI and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AGEN	Agent	Acting as an agent for tax liability.
PRIN	Principal	Acting as a principal for tax liability.

CODES

If Qualifier is MACL and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

CLNT	Client Side	Instruction is for a client side transaction.
MAKT	Market Side	Instruction is for a market side transaction.

CODES

If Qualifier is FXCX and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

FXNO	FX not to be Cancelled	Forex instructed in the original instruction is not to be cancelled.
FXYE	FX to be Cancelled	Forex instructed in the original instruction is also to be cancelled.
SINO	SI does not Apply	Forex standing instruction in place does not apply. This instruction is an amendment to a previously cancelled instruction for which the FX order has not been cancelled.

CODES

If Qualifier is BLOC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BLCH	Block Trade Child	Transaction is a block trade child.
BLPA	Block Trade Parent	Transaction is a block trade parent.

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.
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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 NETT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NNET	Not Netting Eligible	Settlement instruction is not eligible for netting.
YNET	Netting Eligible	Settlement instruction is eligible for netting.

CODES

If Qualifier is CCPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

NCCP	Not CCP Eligible	Settlement instruction is not CCP eligible.
YCCP	CCP Eligible	Settlement instruction is CCP eligible.

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 RTRN and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

UNRE	Unrecognised Delivery	Original delivery is not recognized.
DQUA	Wrong Quantity	Wrong quantity delivered in the original instruction.
DMON	Wrong Settlement Amount	Wrong settlement amount settled in the original delivery.
PART	Partial	Only a portion of the original transaction quantity was delivered by the CSD.
SAFE	Account Information Missing	Account information is missing in the original delivery.
DUEB	Due Bill Information Missing	Due bill information missing in the original delivery.
PARD	Partial Return	A portion of the original transaction quantity was returned by the receiver.

CODES

If Qualifier is COLA and 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.
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).
EQUW	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.
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

If Qualifier is TRAK and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

UNTR	Untracked	The loan/collateral instruction is untracked.
TRAC	Tracked	The loan/collateral instruction is tracked.

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.
PADJ	Principal/Exposure Adjustment	Change of principal/exposure adjustment.

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 COLE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

COLA	Eligible for Collateral Purposes	The securities are eligible for collateral purposes.
COLN	Not Eligible for Collateral Purposes	The securities are not eligible for collateral purposes.

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.

CODES

If Qualifier is SSBT, the Data Source Scheme must be used to indicate the securities sub balance type.

CODES

If Qualifier is CSBT, the Data Source Scheme must be used to indicate the cash sub balance type.

USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, COLA, COLE, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, RTRN, SETS, STCO, and TRAK 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.

In a cancellation request (field 23G:CANC), :22F::FXCX//FXNO and FXYE indicate whether a forex instructed in the message to be cancelled is also to be cancelled. In a new message (field :23G:NEWM), :22F::FXCX//SINO indicates that a forex standing instruction should NOT apply as an original FX order has been retained.

Delivery Return Types Indicator (RTRN) must only be used with Type of Settlement Transaction Indicator :22F::SETR//RODE (Return of Delivery Without Matching).

The modification of a repo or reverse repo instruction, for example, :22F::REPT//RATE must follow the normal cancel and replace settlement process.

For the settlement of two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the opening/initiation of the transaction will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo opening	543	REPU
Reverse repo opening	541	RVPO
Triparty repo opening	543	TRPO
Triparty reverse repo opening	541	TRVO
Securities lending initiation	543	SECL
Securities borrowing initiation	541	SECB
Sell-buy back: sell	543	SBBK
Buy-sell back: buy	541	BSBK
Collateral (giver) out: initiation	543	COLO
Collateral (taker) in: initiation	541	COLI

If, following market practices, a closing/return leg needs to be instructed, it will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo closing	541	REPU
Reverse repo closing	543	RVPO
Triparty repo closing	541	TRPO
Triparty reverse repo closing	543	TRVO
Securities lending return	541	SECL
Securities borrowing return	543	SECB
Sell-buy back: buy back	541	SBBK
Buy-sell back: sell back	543	BSBK
Collateral (giver) out: return	541	COLO

Two leg transaction	Message Type	Type of Settlement Transaction
Collateral (taker) in: return	543	COLI

Note: This is also applicable to MT 540 and 542 for free of payment scenarios.

MARKET PRACTICE RULES

- **Physical settlement:**

For physical settlement, settlement condition indicator :22F::STCO//PHYS must be used.

- **Partial settlement:**

This market practice only applies in markets where partial settlement is allowed.

If an account owner wants to specify in its original instruction that partial settlement is not allowed, they must use the settlement condition indicator :22F::STCO//NPAR (no partial settlement allowed). Similarly, if a client wants to specify in its original instruction that partial settlement is allowed (for instance, to override a standing instruction not to allow partial settlement), the settlement condition indicator :22F::STCO//PART is to be used.

- **Book Transfer:**

The use of settlement transaction types :22F::SETR//OWNI, OWNE, INSP and PORT and other book-transfer related fields is governed by a market practice document.

- **Block Trades:**

The parent transaction must be identified using the indicator field :22F::BLOC//BLPA. The children transactions must be identified using the indicator field :22F::BLOC//BLCH.

For more details, see the relevant market practice document on www.smpg.info.

64. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

65. 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 mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	BUYR	N	C5, C7, C11	P, Q, or R	Buyer
	or	DEAG	N	C5	P, Q, or R	Delivering Agent
	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	PSET	N	C5, C6	C, P, or Q	Place of Settlement
	or	REAG	N	C5, C6	P, Q, or R	Receiving Agent
	or	RECU	N	C5, C7	P, Q, or R	Receiver's Custodian
	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	SELL	N	C5, C7	P, Q, or R	Seller
2	O	ALTE	R	C18	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.

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*.

MARKET PRACTICE RULES

- **10 common elements:**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income delivery free or against payment settlement instructions; the place of settlement, the receiving agent and the client of the receiving agent.

The data format for the identification of the receiving agent depends on the market. If no country-specific requirement is available, BIC is recommended.

If the buyer is not the direct client of the receiving agent, then an intermediary must also be provided - RECU.

- **Place of settlement:**

The place of settlement is to be understood as the requested place of settlement of the counterparty. The indicated place of settlement in the message is always relating to the counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the place of settlement included in the message.

- **Physical settlement:**

Place of settlement must be used with format 95C::PSET// followed by the ISO country code of the country where the physical securities will be delivered to.

The receiving party will be identified as the REAG with its name and address (format Q) or with its BIC.

- If the receiving party is a local agent or depository, REAG will identify the agent's address or BIC. BUYR (and RECU) will also be present to identify the underlying receiving party(ies).
- If the receiving party is a physical client, REAG will identify the physical client. BUYR is not needed. Indeed, the first (and only) receiving party in the settlement chain is the physical client. It will therefore be identified using the first settlement party level qualifier: REAG.

For more details, see the relevant market practice document on www.smpg.info.

66. 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 C9) in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A or B	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
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CODES

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

USAGE RULES

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

MARKET PRACTICE RULES

- **Book transfer:**

In case of own account internal transfer (:22F::SETR//OWNI), own account external transfer (:22F::SETR//OWNE), portfolio transfer (:22F::SETR//PORT) and in specie transfer (:22F::SETR//INSP), the account of the instructing party at the receiving agent must be provided.

For more details, see the relevant market practice document on www.smpg.info.

67. 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 E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A or C	Processing Date/Time

DEFINITION

This qualified generic field specifies:

PROC	Processing Date/ Time	Date/time at which the instruction was processed by the specified party.
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NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

68. Field 20C: Reference: Processing Reference

FORMAT

Option C :4!c//16x (Qualifier)(Reference)

PRESENCE

Optional in mandatory subsequence E1

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).

69. Field 70a: Narrative

FORMAT

Option C :4!c//4*35x (Qualifier)(Narrative)

Option D :4!c//6*35x (Qualifier)(Narrative)

Option E :4!c//10*35x (Qualifier)(Narrative)

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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.

MARKET PRACTICE RULES

- **Physical settlement:**

If registration details of the final beneficiary are needed, those will be mentioned in the concerned (buyer) party sequence in the narrative field with qualifier REGI.

For more details, see the relevant market practice document on www.smpg.info.

70. Field 16S: End of Block**FORMAT**

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E1

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

71. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in optional subsequence E2

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

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 subsequence E2

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	PAYE	N	C5	P, Q, or R	Paying Institution
2	O	ALTE	R	C18	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.

MARKET PRACTICE RULES

• Physical settlement:

For against payment physical deliveries, the cash transfer may be instructed using the cash party sequence. The cash parties will be identified with their BIC and accounts or a Local Identifier depending on the country MP.

For more details, see the relevant market practice document on www.smpg.info.

73. 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 E2

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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
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.

74. 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 E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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 Receiver, narrative field 70a must not contain information that can be provided in a structured field.

75. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional subsequence E2

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

76. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory subsequence E3

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

77. Field 17B: Flag

FORMAT

Option B :4!c//1!a (Qualifier)(Flag)

PRESENCE

Optional in mandatory subsequence E3

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
4	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.
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

Flag is only to be used in a sequence E3 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 and/or the brokerage amount.

78. Field 19A: Amount**FORMAT**

Option A :4!c//[N]3!a15d (Qualifier)(Sign)(Currency Code)(Amount)

PRESENCE

Mandatory in mandatory subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACRU	N	C1	A	Accrued Interest Amount
	or	ANTO	N	C1	A	Net Gain/Loss Amount
	or	CHAR	N	C1	A	Charges/Fees
	or	COUN	N	C1	A	Country, National, Federal Tax
	or	DEAL	N	C1	A	Trade Amount
	or	EXEC	N	C1	A	Executing Broker's Amount
	or	ISDI	N	C1	A	Issue Discount/Allowance
	or	LADT	N	C1	A	Local Tax (Country specific 1)
	or	LEVY	N	C1	A	Payment Levy Tax
	or	LOCL	N	C1	A	Local Tax
	or	LOCO	N	C1	A	Local Broker's Commission
	or	MARG	N	C1	A	Margin
	or	OTHR	N	C1	A	Other Amount
	or	REGF	N	C1	A	Regulatory Amount
	or	SETT	N	C1, C2, C15	A	Settlement Amount
	or	SHIP	N	C1	A	Shipping Amount
	or	SPCN	N	C1	A	Special Concessions Amount
	or	STAM	N	C1	A	Stamp Duty
	or	STEX	N	C1	A	Stock Exchange Tax
	or	TRAN	N	C1	A	Transfer Tax
	or	TRAX	N	C1	A	Transaction Tax
	or	VATA	N	C1	A	Value-Added Tax
	or	WITH	N	C1	A	Withholding Tax
	or	COAX	N	C1	A	Consumption Tax
	or	ACCA	N	C1	A	Accrued Capitalisation
	or	RSCH	N	C1	A	Research Fee
2	O	RESU	N	C4	A	Resulting Amount

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
3	O	OCMT	N		A	Original Currency and Ordered Amount

DEFINITION

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 Amount	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 Amount	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.
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.
MARG	Margin	Amount of money deposited by the trading party in a margin account.
OCMT	Original Currency and Ordered 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 Amount	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	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

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).

79. 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

Conditional (see rule C15) in mandatory subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VALU	N	C15	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).

80. Field 92B: Rate: Exchange Rate**FORMAT**

Option B	:4!c//3!a/3!a/15d	(Qualifier)(First Currency Code)(Second Currency Code)(Rate)
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PRESENCE

Optional in mandatory subsequence E3

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

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).

First Currency Code and Second Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

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).

81. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory subsequence E3

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

82. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in mandatory 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):

SETDET Settlement Details

83. 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):

OTHRPRTY Other Parties

84. 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 sequence F

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, C19	P, Q, or R	Originator of Message
	or	MERE	N	C5, C19	P, Q, or R	Recipient of Message
	or	TRRE	N	C5	P, Q, or R	Trade Regulator
	or	INVE	R		C, P, Q, or R	Investor
	or	VEND	N	C5, C12	P, Q, or R	Vendor

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
	or	QFIN	N	C5	P, Q, or R	Qualified Foreign Intermediary
	or	TRAG	N	C5	P, Q, or R	Triparty Agent
	or	BRKR	N	C5	P, Q, or R	Broker
2	O	ALTE	R	C18	L or S	Alternate Identification

DEFINITION

This qualified generic field specifies:

ALTE	Alternate Identification	Alternate identification for a party.
BRKR	Broker	Party that identifies a broker when required (for example, authorized broker, prime broker, etc.).
EXCH	Stock Exchange	Party that identifies the stock exchange.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
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.
QFIN	Qualified Foreign Intermediary	Foreign financial institution that has been authorized by local authorities to act as account management institution in the country.
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 E 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.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

85. Field 97A: Account: Safekeeping Account

FORMAT

Option A :4!c//35x (Qualifier)(Account Number)

PRESENCE

Conditional (see rule C16) in optional sequence F

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C16	A	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.
------	---------------------	---

USAGE RULES

The account provided is the account of the party specified in this sequence.

86. Field 70a: Narrative**FORMAT**

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*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	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	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.
REGI	Registration Details	Provides information required for the registration.

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 20C: Reference: Processing 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	PROC	N		C	Processing Reference

DEFINITION

This qualified generic field specifies:

PROC	Processing Reference	Reference meaningful to the party identified.
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NETWORK VALIDATED RULES

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '/'
(Error code(s): T26).

88. 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):

OTHRPTY

Other Parties

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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