OMGEO OASYS GLOBAL℠

MT511 Message Specification

Version 3.6.1

omgeo®

A DTCC/Thomson Financial Company

Publication Date: 2007-07-27

Publication Code: OG361

Service: Omgeo OASYS Global

Service Version: 3.6.1

Title: MT511 Message Specification

Table of Contents

PREFACE

This guide contains information on using the Omgeo OASYS Global[SM] Message Type 511 (MT511) messaging protocol within a direct interface to exchange trade confirmation information between broker/dealer and investment manager trade parties.

Note This Message Specification is for use with the version 3.4.2 OASYS Global application programming interface (API).

Who Should Read This Document

This document is directed toward your systems analysts, programmers, and others involved in implementing the link between your internal systems and Omgeo OASYS Global (OG) through a direct interface.

Typographic Conventions

Unless otherwise noted in the text, this manual uses the following conventions:

Type Style	Usage	Examples
Bold	Emphasis in body text	"Always process **all** of your settlement model data before processing **any** of your account-specific data."
Italic	New terms or concepts	"The *Place of Trade Group* is Q …"
	Field names, including XML elements	*SettlementDate* "The value of the <*ID_1*> field must …"
	User interface buttons and links	"Click *OK*."
	Citations	For details, see the *Omgeo Central Trade Manager Programmer's Guide to the Direct Access Method*.
SMALL CAPS	Keystrokes	[CTRL]-[F5], [ALT],[M], [ENTER]
`Monospace`	Code such as commands, function names, and syntax	`OASYS LOG REPORT` `<ID_1>1225</ID_1>`
`Monospace Bold`	Emphasis in code	`<ID_1>`**`1225`**`<\ID_1>`
`Monospace Italic`	Variable names in code	***`dd-mmm-yy`*** *`[svr_name].[date]`*.doc
Mixed Case	Omgeo CTM message names	TradeDetail, TradeLevel
UPPERCASE	Message names except Omgeo CTM	BLIM, AE, CN AMEND
	Electronic Trade Confirmation acronyms	ETC, API
UPPERCASE ITALIC	Trade and message statuses	*REJECT*, *AFFIRM*, *CANCEL*
	Return codes	*SUCCESS*, *FAILURE*

Related Documents

Documents related to this publication include:

- *Omgeo OASYS Global Direct Broker and Institution Conformance Requirements, Version 3.4.2*
- *Omgeo OASYS Global Direct MT511 Parser API Programmer's Guide and Reference, Version 3.4.2*
- *Omgeo OASYS Global Direct Message Delivery System TCP/IP API Programmer's Guide, Version 3.4.2*
- *Omgeo OASYS Global Direct Migration Guide for OASYS Global Automated Workstation Clients, Version 3.4.2*
- *Omgeo OASYS Global Direct Sample MT511 Data - Block and Contract Level Data Flow Examples, Version 3.4.2*
- *Omgeo OASYS Global Direct Release Notes, Version 3.4.2*
- *Omgeo OASYS Global Direct Hardware Requirements, Version 3.4.2*
- *Omgeo OASYS Global Information Guide for Version 3.6.1 via Direct Interface*

All of these documents and more are available in the Omgeo® Online Services Library (OSL) at www.omgeo.com/library (click on the relevant *OASYS Global* link.).

About Us

Omgeo plays a core role as the orchestrator of post-trade pre-settlement trade management within the global securities industry. With more than 6,000 users in 42 countries around the globe, Omgeo acts as a central hub and go-to resource for solutions that expedite information flow and connect systems in order to fuel productivity, reduce costs and minimize risks for investment managers, broker/dealers and custodian banks.Through a resolute commitment to working with the industry and all its parts to continually drive efficiency, Omgeo has achieved a stature that is unmatched in its field. Omgeo's expertise goes beyond its products and services delivering the most robust and sustainable solutions to its clients by coordinating all available resources in the marketplace. Firms count on Omgeo's rich experience as a solutions provider, entrenched relationships with regulators, industry associations and third-party service providers to help them navigate through a continuously changing industry landscape. For more information, please visit www.omgeo.com.

Our Heritage

As a global joint venture of The Depository Trust & Clearing Corporation (DTCC) and Thomson Financial, Omgeo combines the strengths and resources of two industry leaders who have set standards and pioneered the best trade processing practices in use today. Omgeo is wholly owned by The Depository Trust & Clearing Corporation (DTCC) and Thomson Financial.

About The Depository Trust & Clearing Corporation

The Depository Trust & Clearing Corporation (DTCC), through its subsidiaries, provides clearance, settlement and information services for equities, corporate and municipal bonds, government and mortgage-backed securities, over-the-counter credit derivatives and emerging market debt. DTCC's depository also provides custody and asset servicing for more than two million Thomson Financial securities issues from the United States and 100 other countries and territories. In addition, DTCC is a leading processor of mutual funds and insurance transactions, linking funds and carriers with their distribution networks. DTCC has operating facilities in multiple locations in the United States and overseas.

About Thomson Financial

Thomson Financial is a US$1.5 billion provider of information and technology solutions to the worldwide financial community. Through the widest range of products and services in the industry, Thomson Financial helps clients in more than 70 countries make better decisions, be more productive and achieve superior results. Thomson Financial is part of The Thomson corporation, a leading provider of value-added information, software tools and applications to more than 20 million users in the fields of law, tax, accounting, financial services, higher education, reference information, corporate training and assessment, scientific research and healthcare. With revenues from continuing operations of US$7.6 billion, The Thomson Corporation lists its common shares on the New York and Toronto stock exchanges (NYSE: TOC; TSX: TOC).

About Omgeo STP Partners

Omgeo partners with leading service and technology providers to enable clients to achieve the efficiencies of true straight-through processing. The advanced, pre-integrated solutions developed in collaboration with our STP Partners simplify our clients' integration with Omgeo services. Our mutual clients immediately notice a greater return on investment from the benefits of offering a streamlined settlement process, an ability to leverage existing systems to provide new services, and enhanced data integrity. STP Partners include buy-side order management systems, portfolio management systems, sell-side trading systems, service bureaus for investment managers and broker/dealers, back-office systems providers, reconciliation providers, middleware providers, consulting firms, and network providers. Today, Omgeo has more than 60 STP Partners with over 80 certified interfaces. For more information, please visit www.omgeo.com/partners.

Questions? Call Us

As a global joint venture of The Depository Trust & Clearing Corporation (DTCC) and Thomson Financial, Omgeo combines the strengths and resources of two industry leaders who have set standards and pioneered the best trade processing practices in use today. Omgeo is wholly owned by The Depository Trust & Clearing Corporation (DTCC) and Thomson Financial.

2. INTRODUCTION

The basic building block for exchanging trade confirmation information between trade parties (that is, broker/dealers and investment managers) is the Omgeo OASYS Global (OG) Message Type 511 (MT511). Modeled after the Securities Standards Advisory Board (SSAB) Message Type 511, the OG MT511 meets the trade confirmation needs of over 17 domestic markets with the flexibility to handle others. The MT511 is an ASCII, tag delimited message format Omgeo uses as the basis for the messages required for OG Electronic Trade Confirmation (ETC).

ETC sends and receives the MT511 formatted messages through the Message Delivery Service (MDS). The MDS is a guaranteed delivery, store, and forward system used to send and receive messages.

As OG MT511 messages travel back and forth, the Omgeo OG direct interface host adds security cross-reference information (for example, ISIN), broker/dealer internal account (BIA) numbers, and delivery instructions stored in the Omgeo ALERT database. These value-added components are keyed off fields in the OG MT511 message.

This chapter provides a brief orientation to the OG system by showing the message flow and the MT511 message protocol use for the Direct host-to-host connection. The rest of the document describes how to implement the required OG MT511 messages for timely electronic trade confirmation of securities.

The following diagram shows the trade party connections to the OG network.

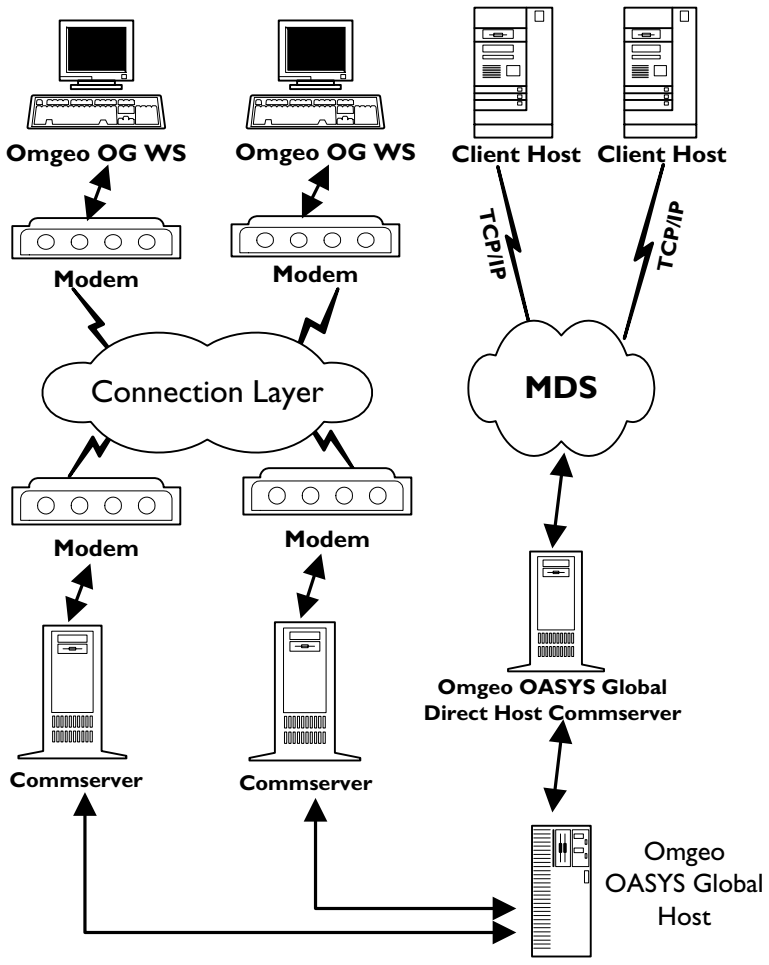


Figure 2.1

The left side of the diagram shows the existing OG system. Clients use OG workstations to enter data that then travels over modems and dial-in lines through the Connection Layer to communication servers at Omgeo. The OG direct interface host processes the incoming messages and forwards them by the communication servers to other OG workstations.

The right side of the diagram shows how to use the protocol, described in this document, for a host-to-host connection. A client host computer formats trade messages in the OG MT511 format. These messages travel via TCP/IP connections through the Omgeo Message Delivery System (MDS) to the Omgeo OG direct interface host. From there, the host routes them to other trade parties (that could be using OG workstations). Similarly, trade messages sent from an OG workstation pass through the host and the MDS to client hosts where appropriate.

3. Message Flow

This chapter describes the ETC message flow between broker/dealers and investment managers, through the Omgeo OASYS Global (OG) host, by providing a series of flow diagrams showing the interaction between the two. The chapter also describes the various mandatory protocol rules used to implement the OG MT511 message protocol, how the system uses version numbers to track trades, and how parties may address messages. It contains the following sections:

Omgeo OASYS Global Direct Message Flow

Using the host-to-host interface, you can transfer information between your trading system and the OG direct interface host. You can transfer trade data from your in-house trading system by connecting to the MDS and sending MT511 messages that contain all pertinent block trade or contract note data. The Omgeo OG direct interface host receives the message, validates its contents, formats it for OG processing, and passes it on to the OG host for transmission to your counterparty over the OG network.

OG investment manager clients operate at either block or confirmation level. Another client, called a broker/receiver, receives trades from a broker/dealer. The broker/receiver is a broker that receives the same trades as a confirmation-level investment manager. Any reference to a confirmation-level investment manager in this document also applies to a broker/receiver. Broker/dealers have the ability to

communicate at both the block and confirmation levels. The ETC message flow between participants divides into four distinct information exchanges: Advice of Exchange (*AE*), Trade Allocation (*TA*), Contract Note Block Level (*CNB*), and Contract Note Allocation Level (*CNA*). Block level investment managers and broker/dealers make all four exchanges. Confirmation level investment managers and broker/dealers make only *CNA* exchanges.

From the point of view of a broker/dealer, prior to the first ETC message exchange you execute a trade on the exchange for an investment manager. At this stage, the trade details normally exist on both your transaction processing system and the investment manager's system as an executed order.

For block trades, broker/dealers enter the trade details into their system, which links seamlessly to the OG direct interface. OG generates an Advice of Execution (*AE*) message that it transmits to your counterparty, the investment manager. This message alerts the investment manager that executed your securities order. An *AE* contains general information for a trade such as the number of shares, the two trading parties, and the price per share. This message also includes your broker ALERT or manual delivery instructions.

On receipt of the AE, your counterparty checks the trade details against the original instructions for your trade. If the details match, your counterparty Affirms the AE and provides the allocations for the trade, which then flow on electronically to your system. The client API sends these allocations as Trade Allocation messages (*TAs*) to your system. The TA tells you how to allocate the block trade. Each TA contains the number of shares from the block trade to be allocated to each of the investment manager's accounts. This message also includes the investment manager's ALERT or manual delivery instructions for each account.

Your system then creates a Contract Note corresponding to each allocation received or, for a confirmation-level investment manager, a single contract note containing full details of the executed trade. OG transmits these back to the investment manager as Contract Note messages (*CNs*: more specifically, *CNBs* for block-level investment managers and *CNAs* for confirmation-level investment managers). The *CN* message contains all remaining details of the trade including taxes, fees, commissions, settlement currency, and exchange rate.

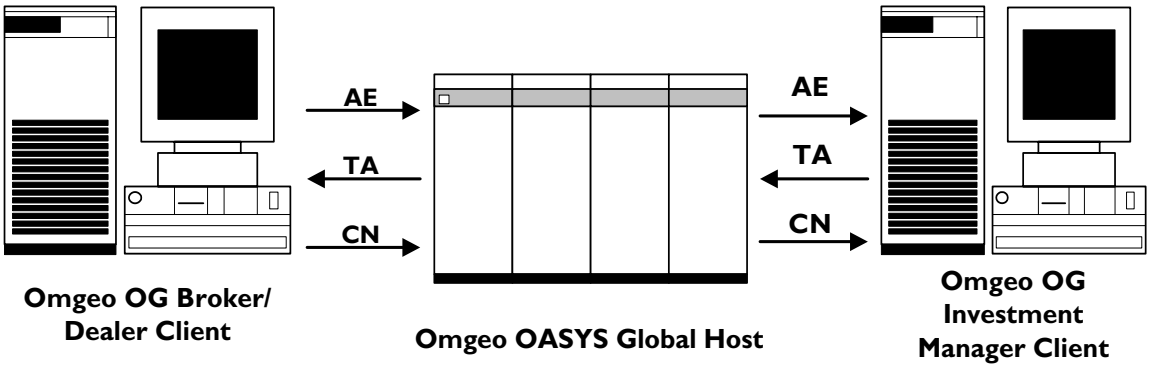


Figure 3.1

As your counterparties receive the CNs, they check them against corresponding data on their system. In the case of a confirmation-level investment manager, OG matches only one CNA to the original trade and its relevant contract details. On the other hand, the block-level investment manager must match each CNB with the original allocation and its expected contract details. In both cases, if the anticipated match is successful, the investment manager instructs OG to generate an affirmation message and send this to you.

This is the normal process without any errors. There may be instances where you find a trade break, or disagreement, between you and your counterparty.

Investment managers can reject a trade for which details vary greatly from those on their systems, and you retrieve the responses from the OG direct interface host. Then you do one of the following:

- correct the error(s) and rebook the corrected trades, or
- transmit cancels back to the investment manager.

OG direct interface trades need to go through the MDS and the OG direct interface host on their way to and from the OG host. The MDS and the OG direct interface host are not displayed in Figures 2.1 through 2.11. See Figure 1.1 for more detail.

Message Details

To illustrate how trade message flow works, this section includes diagrams that show an OG investment manager interacting with an OG broker/dealer using MT511 messages. It is also possible to exchange MT511 messages with existing OG workstation customers through the OGl direct interface host.

Except in the case of Cancel messages, the message flow is a lock-step model in which only one party can act on the trade at a time. Once you, as either an investment manager or broker/dealer, act on a trade, you must wait for your counterparty to respond before acting further on the trade. The industry has a Code of Practice (COP; available at http:\\www.omgeo.com) that sets time limits for each required response.

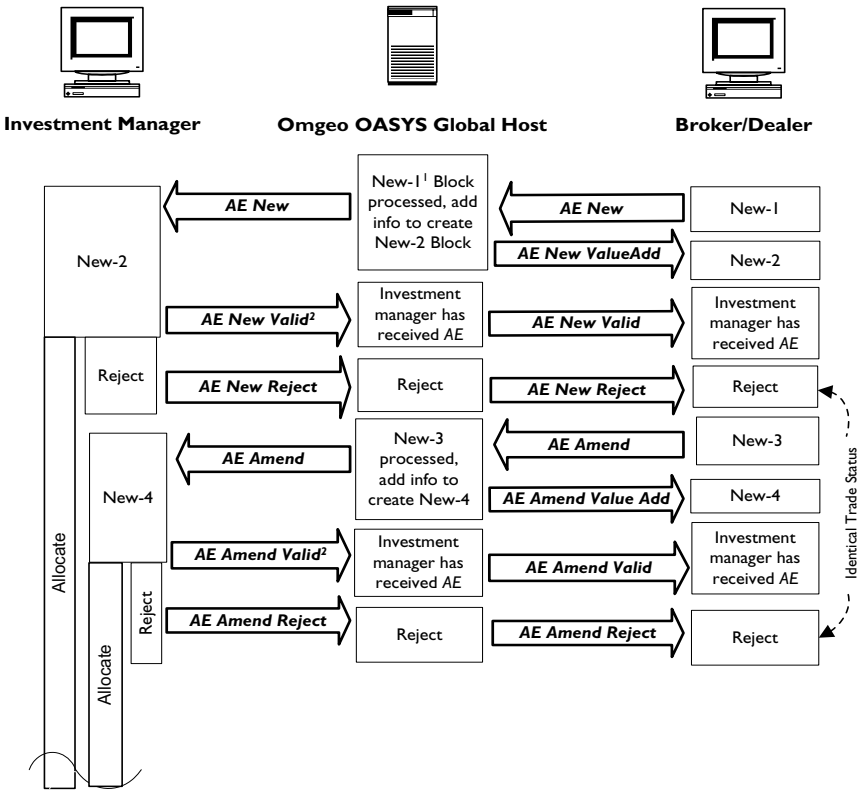
When viewing the following flow diagrams, the boxes represent an action that you, the host, or your counterparty has taken. For example, you (as a broker/dealer) create a new block; the host receives the new trade and adds the ISIN, ALERT BIA, and ALERT delivery instruction data, if they exist. Your investment manager counterparty receives the trade and either rejects the block or creates allocations, and so on.

The arrows represent the flow of the trade from the broker/dealer — through the host — to the investment manager and vice versa. The text within the arrow describes the MT511 message type and its associated trade status.

- The section titled "Advice of Execution (AE) Messages" shows the message flow for a broker/dealer exchanging OG MT511 Advice of Execution (AE) messages with a block-level investment manager. As you can see, there could actually be several data exchanges between your system, the OG direct interface host, and your counterparty in one evolution.
- The section titled "Trade Allocation (TA) Messages" shows the message flow for a block-level investment manager exchanging OG MT511 Trade Allocation (TA) messages with a broker/dealer. As with "Advice of Execution (AE) Messages," there may be several information transfers between the three entities involved — you, the host, and your counterparty.
- The sections titled "Contract Note (CNA) Messages" and "Contract Note (CNB) Messages" show the message flow for a broker/dealer exchanging OG MT511 Contract Note (CNA, CNB) messages with an investment manager.
- The section titled "Cancel Messages" shows the messages used to cancel a trade.

Advice of Execution (AE) Messages

Following is the message flow for a broker/dealer sending an AE to a block-level investment manager.



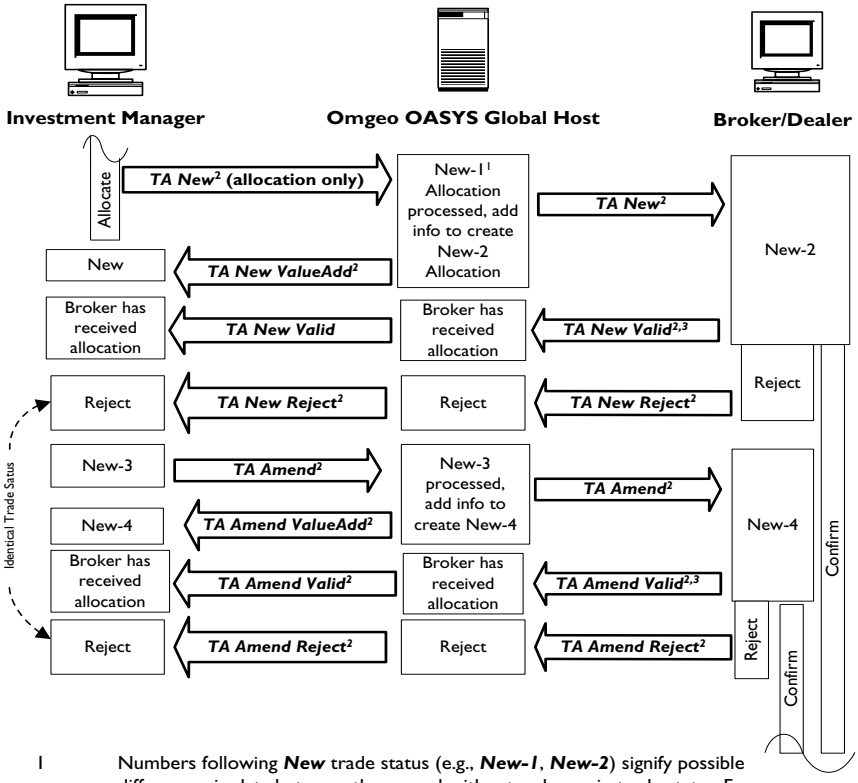
1 Numbers following ***New*** trade status (e.g., ***New-1***, ***New-2***) signify possible differences in data between the record without a change in trade state. For example, the host may add ISIN information or delivery instructions between ***New-1*** and ***New-2*** for a ***New-2*** Block or add modified ISIN information or broker delivery instructions between ***New-1*** and ***New-2*** for an ***AE Amend***.

2 If an ***AE Amend Valid*** is immediately followed by the ***Reject*** message, the host may drop this.

Figure 3.2

Trade Allocation (TA) Messages

Following is the message flow for a block-level investment manager sending a TA to a broker/dealer.



1 Numbers following ***New*** trade status (e.g., ***New-1***, ***New-2***) signify possible differences in data between the record without a change in trade state. For example, the host may add ISIN information or broker delivery instructions between ***New-1*** and ***New-2*** for a ***New-2*** Allocation or add modified ISIN information or broker delivery instructions between ***New-1*** and ***New-2*** for a ***TA Amend***.

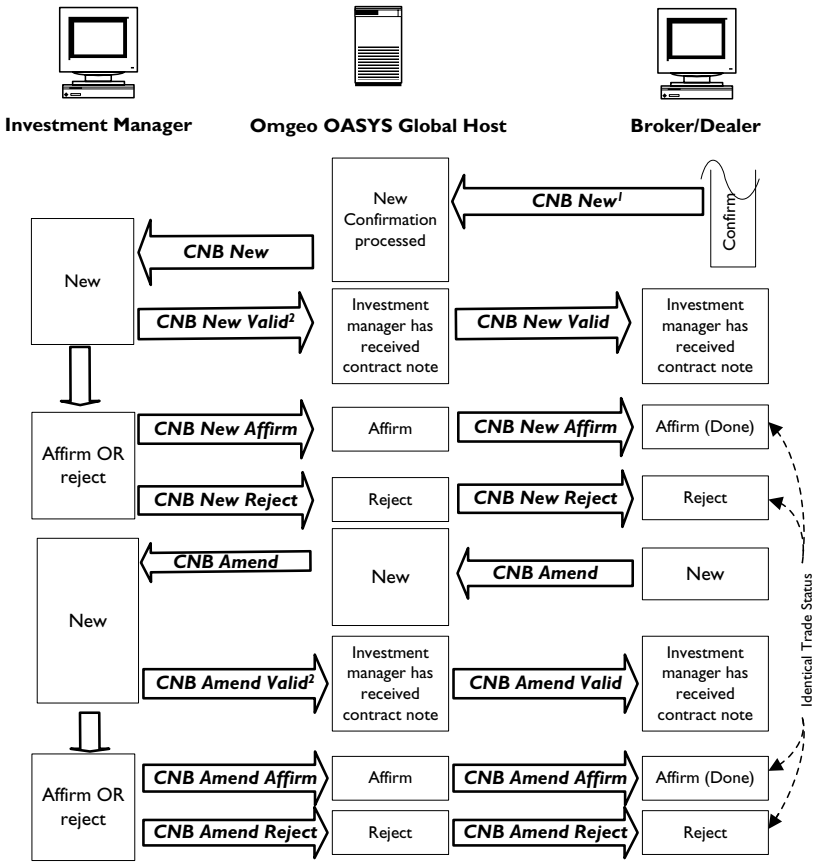
2 **IMPORTANT NOTE:** ***TA*** Messages received from the OASYS Global host and built on ***AE Amend*** will be ***TA Amend*** and start with the current version number of the ***AE***; however, the original ***TA*** sent by the investment manager starts with version 1. For more information, refer to the note in the section Trade Statuses in the current chapter.

3 If the ***TA Amend Valid*** is immediately followed by the ***Reject*** message, the host may drop this.

Figure 3.3

Contract Note (CNB) Messages

Following is the message flow for a broker/dealer sending a CNB to a block-level investment manager. CNB messages stand for contract notes in which you and your counterparty have chosen to exchange messages on the block level.



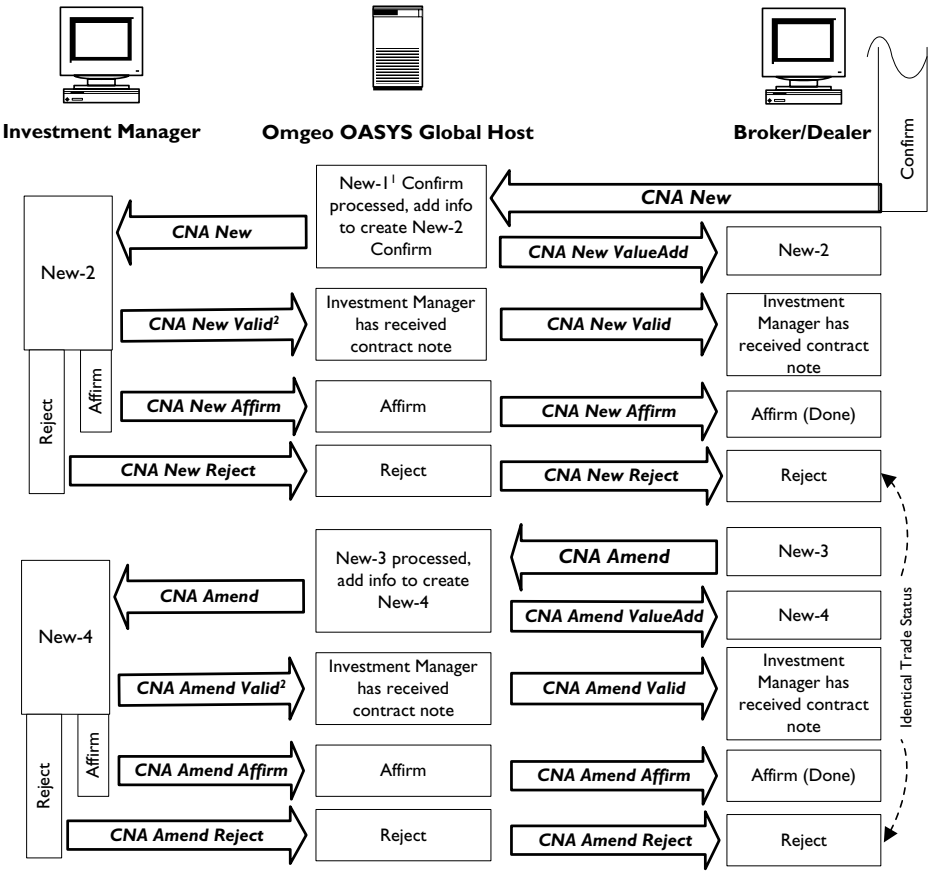
1 **IMPORTANT NOTE:** ***CNB*** Messages built on ***TA Amend*** will be ***CNB Amend*** and start with the current version number of the ***TA***.

2 If a ***CNB Amend Valid*** is immediately followed by the ***Reject*** or ***Affirm*** message, the host may drop this.

Figure 3.4

Contract Note (CNA) Messages

Following is the message flow for a broker/dealer sending a CNA to a confirm-level investment manager. CNA messages stand for contract notes in which you and your counterparty have chosen to exchange messages on the allocation level.



1 Numbers following ***New*** trade status (e.g., ***New-1***, ***New-2***) signify possible differences in data between the record without a change in trade state. For example, the host may add ISIN information or broker delivery instructions between ***New-1*** and ***New-2*** for a ***New-2*** Confirm or add modified ISIN information or broker delivery instructions between ***New-1*** and ***New-2*** for a ***CNA Amend***.

2 If a ***CNA Amend Valid*** is immediately followed by the ***Reject*** or ***Affirm*** message, the host may drop this.

Figure 3.5

Cancel Messages

Following is the message flow for an investment manager sending a Cancel for an AE to a block-level investment manager. Since the broker sent the AE, only the broker/dealer can cancel it.

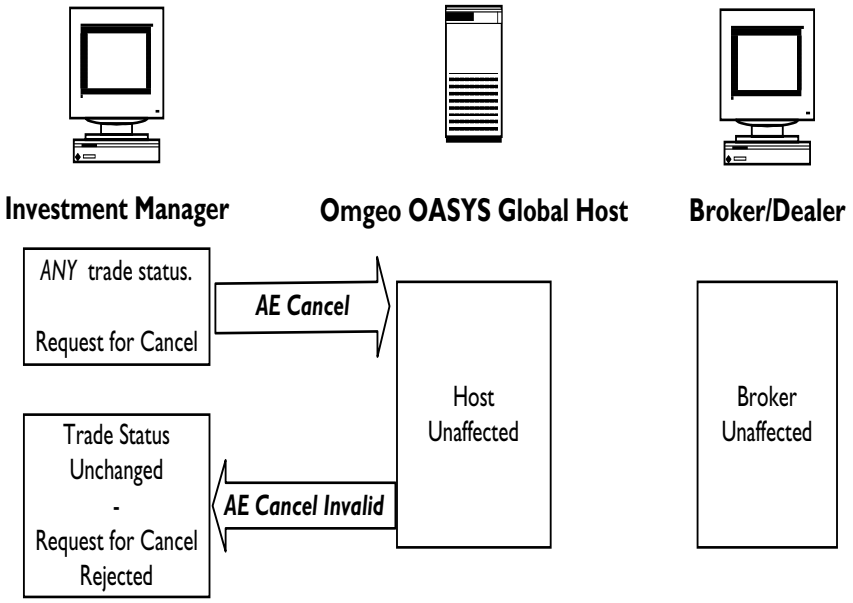


Figure 3.6

Following is the message flow for a broker/dealer sending a Cancel for an AE.

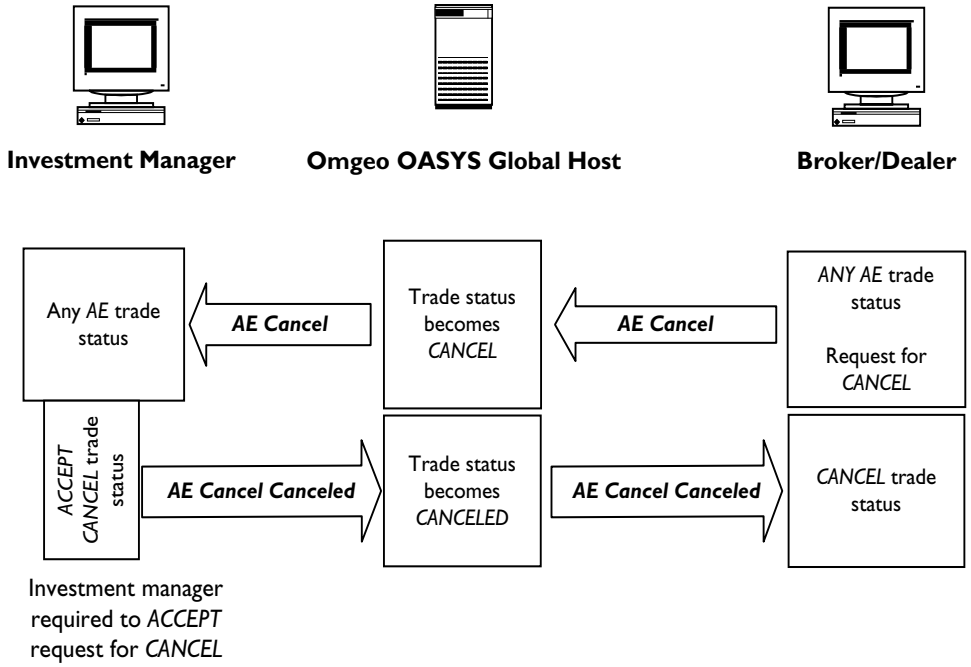


Figure 3.7

Following is the message flow for an investment manager sending a Cancel for a TA to a block-level investment manager.

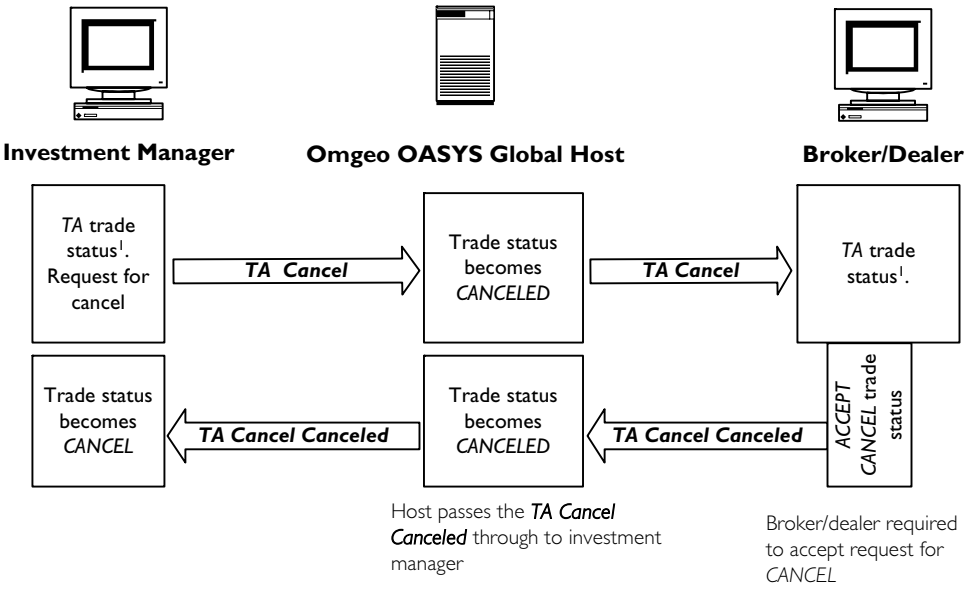


Figure 3.8

Following is the message flow for a broker/dealer sending a Cancel for a TA. Since the investment manager sent the TA, only the investment manager can cancel it.
.

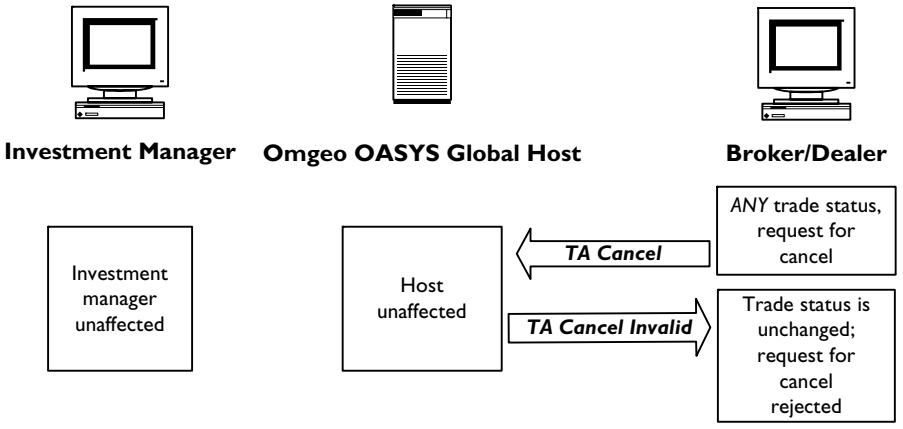


Figure 3.9

Following is the message flow for an investment manager sending a Cancel for a CNA or CNB. Since the broker/dealer sent the CNA/CNB, only the broker/dealer can cancel it.

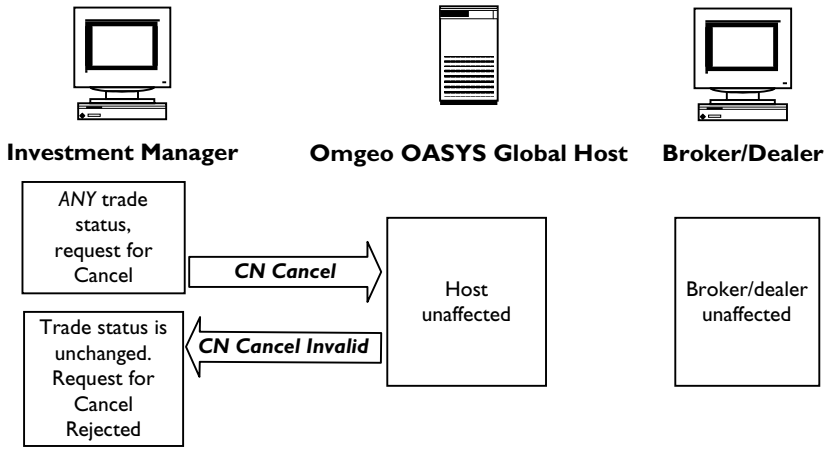


Figure 3.10

Following is the message flow for a broker/dealer sending a Cancel for a CNA or CNB.

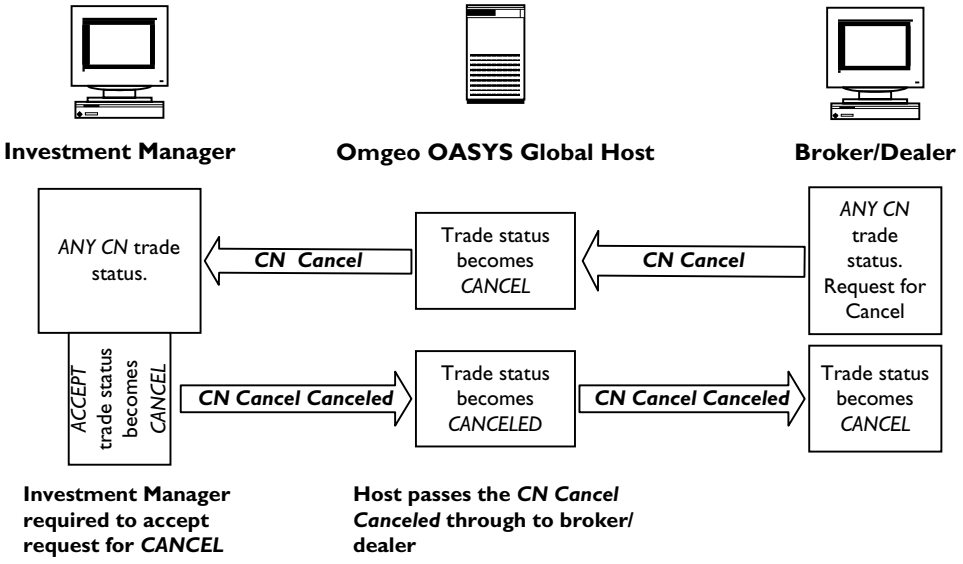


Figure 3.11

Protocol Rules

To successfully implement the OG MT511 message protocol, both parties must adhere to a number of rules.

Common Protocol Rules

These common protocol rules apply to both the broker/dealer and the investment manager:

1. The broker/dealer starts the message flow by sending either an Advice of Execution (AE) or Contract Note (CNA).

2. The message format must be valid (see Chapter 4, "Message Fields," on page 37 for more information).
3. Proper field order in messages is essential.
4. Both parties must enter information for all mandatory fields and include them in a message (see Chapter 4, "Message Fields," on page 37 for more information).
5. Neither party can overwrite or change data previously entered by the other party.
6. Upon receipt of an AE, TA, CN New or Amend message, it is recommended practice for the receiving party to return a Valid to indicate safe receipt of the message. The only exception is when the identical message was already received and a Valid already sent.

Broker/dealer Common Protocol Rules

The broker/dealer must send a unique identifier (tag TF14, *Party's Reference to the Transaction*) for the trade. The OG direct interface host assigns an OG common reference number [1] (tag 20A *Type of Sub-Message Reference = 03*, tag 20B *Sub-Message Reference Number*, and tag 20C = *01*) for the trade and cross references it to the broker/dealer's identifier. The host returns the four identifiers TF14, 20A, 20B, and 20C back to the broker/dealer in the ValueAdd message.

Note 1. This number uses the Julian date (day of the year) of the trade as a base and is therefore unique for only one year. Because it is not unique beyond a year, we strongly recommend that you do not use this as a primary key in your database.

Investment Manager Common Protocol Rules

These common protocol rules apply to the investment manager:

1. The block-level investment manager may generate and send trade allocations (TA) individually to the broker/dealer. The block trade does not need to be fully allocated before transmitting the trade allocations. The OG direct interface host does not allow the trade to be over allocated and sends an Invalid message notification of the TA causing the overallocation.
2. The block-level investment manager must send its own unique *Party's Reference to the Transaction* (tag TF14) on a trade allocation (TA). When sending allocations, the investment manager needs to reference the original block trade using fields 20A and 20B.

Cancel Messages Protocol Rules

These protocol rules apply for Cancel messages.

1. *CANCELED* is the only definite final state for a trade. A trade that is affirmed can still be canceled. For example, the broker/dealer can still send an AE Cancel after the investment manager has affirmed the trade by sending a TA.
2. If the broker/dealer cancels a block, both parties must consider any allocations and contract notes subordinate to the block implicitly canceled.
3. If a block-level investment manager cancels an allocation, the corresponding contract note (one received after the Cancel) is no longer valid. However, once the investment manager receives an allocation's contract note, and the sent CN New Valid or CN Amend Valid arrives at the host, the investment manager can no longer cancel the allocation. The investment manager must receive the CN, then may reject it and request, via free-form text, that the broker/dealer cancel the CN. The OG direct interface host generates no distinct Cancel messages for the child allocations and contracts, and neither trading party needs to do so.
4. If a broker/dealer cancels a CNB, the underlying allocation status of the TA is changed to *CANCELED*.

Amend Messages Protocol Rules

These protocol rules apply for Amend messages.

1. You may amend, or correct, a trade only if your counterparty has rejected a block, allocation, or contract note.
2. The amend message must contain all fields.

Version Numbers

There are three version number fields in the MT511 message. Two relate to the message format and one to the trade.

- *Sub-Message Type Function Version (12A).* This field denotes the structure and protocol rules applied to a specific instance of a message. This number increases when the field definitions or mandatory/optional flags for a particular sub-message type function change. Until notified by Omgeo, this version number is always *01*.

- *TFS Protocol Version* (TFH9). In the message header, this field tracks changes in the message formats as described in Chapter 4, "Message Fields." The current Omgeo *Protocol Version* number is *OG01*. Until notified by Omgeo, this version number is always *OG01*.
- *Transaction Version Number* (20C). Used with tag 20A when *Sub-Message Reference* value *03* is used (see below), this number provides the current level of amendment of the specific trade and increments when an amend is done.

Sub-Message Reference Numbers

Each party must attach its own internal reference (tag TF14, *Party's Reference to the Transaction*) to each trade. In addition, OG assigns a common reference number (20B, *Sub-Message Reference Number*) as part of the system reference sequence of tags 20A, 20B, and 20C. These three fields may repeat within a message. There are two reference types (tag 20A) in the MT511:

- *03* — Sub-Message Reference Number assigned by the OG direct interface host.

Note This number uses the Julian date of the trade as a base and is therefore unique for only one year. Because it is not unique beyond a year, we recommend that you do not use this as a primary key in your database.

- *04* — Reference to the previous Advice of Execution (*AE*)

If you are the sender of a message, you must include your internal reference (tag TF14) to a new block (*AE New*), to a new trade allocation (*TA New*), and to a new confirm-level contract (*CNA New*) message. When a broker/dealer sends a new AE or CNA, the data associated with the TF14 tag is referred to as the "broker internal reference," and when the investment manager sends a new TA, the data associated with the TF14 tag is referred to as the "receiver internal reference." You may include your internal reference in other messages. When the broker/dealer creates a block or contract note, its system must assign a broker internal reference number to the trade. If the broker/dealer's system does not include a broker internal reference, the OG direct interface host will not be able to assign an OG reference number and will reject the message as Invalid.

The *Sub-Message Reference Type* (20A) = *03*, created by the OG direct interface host must be used at any time that it is known. Tag 20C (*Transaction Version Number*) is required when tag 20A (*Type of Sub-Message Reference*) has a value of *03* (*Sub-Message Reference Number*).

Type (20A) = *04* is set by the investment manager when sending a new allocation (*TA*) message. The corresponding *Sub-Message Reference Number* (20B) value is also set by the investment manager, to be equal to the *Sub-Message Reference Number* of the associated trade *(AE)* message.

Trade Statuses

As trades progress through the message flow between parties, they have different statuses. The following table describes the possible trade statuses that a trade may have, as well as their order of precedence.

Table 3-1

Trade Status	Description
New[1] */Amend*[1]	A new release of the trade. This is either a new trade or an amended trade.
Invalid	Trade message is incorrect. Reason codes are used to describe problems with the message.
Valid	Trade message has been received by counterparty and is being processed.
Reject	The receiving party has rejected the information in the message.
Affirm	The investment manager has accepted the contract.
Cancel[1]	One of the parties has requested cancellation.
Canceled	The counterparty has acknowledged a request for cancellation.

Note 1. These are *Sub-Message Function* codes. The status of a trade is found by looking at two fields, the *Sub-Message Function* (*23B*) and the *Status/Response Code (23M*). A new TA sent against an AE Amend will be seen as *New*, that is, *23B=01*. On the other hand, the same TA received against that amended AE will be seen as *Amend*, that is, *23B=02*, not *New*. Also, a CNB sent against a TA Amend has *23B=02*, that is, *Amend*. If *23B=02*, 20C must have a value greater than 1.

4. MESSAGE FIELDS

This chapter provides a list of all fields that can comprise an Omgeo OASYS Global MT511 message followed by a list of specific fields that can comprise the various MT511 message types. It contains the following sections:

Field Listings

This section lists and describes each of the fields that comprise an OG MT511 message. The following table explains the symbols used to identify key elements within the field listing tables and describes table columns.

Here is an explanation of the column headings in the following tables:

- Data Dict.# The data element's Data Dictionary number. See Appendix A, "MT511 Data Dictionary,"for a complete definition of each element
- Data Element. The data element's name. See Appendix A, "MT511 Data Dictionary,"for a complete definition of each element
- Tag. MT511 tag used to identify the field in the message
- Format. Format of the field, as described in "Format Symbols" on page 38
- Example. Example values for field. A sample line from a message would be: `:23F:/MDD/20030715<cr><lf>`

This sample shows a field with tag 23F (*Financial Instrument Attribute*), which uses sub tag */MDD/* (Maturity Date) and has the value *20030715* (July 15, 2003 in format 8n, *YYYYMMDD*).

Format Symbols

Table 4-1 explains the symbols used in the OG MT511 Fields tables starting on page 41.

Table 4-1 Format Symbols

This specification ...	uses these symbols ...	to indicate ...
Length restrictions	nn	maximum length
	nn!	fixed length
	nn-nn	minimum and maximum length
	nn * nn	maximum number of lines times maximum line length
Type of Characters [1]	n	digits
	d	digits with a decimal comma
	s	+ or – sign (if optional, no sign implies positive value)
	h	uppercase hexadecimals
	a	uppercase letters
	c	uppercase alphanumerics
	e	blank space
	p	MT511 character set
	x	SWIFT character set
	y	upper case ISO 9735 characters (UNOA – Level A character set)
	z	ISO /IEC 8859-1 (Latin 1) characters
	u	ISO/IEC 10646-1 [Universal Multiple-Octet Coded Character Set (USC)]
	b	binary
	"/", "word"	character as-is, or, word as-is
Optional Element Identifier	[...]	where ... represents any of the allowed combinations length/ character

Note 1. See "Characters Used in Format Symbols" on page 39 for an explanation of the meanings of these symbol characters.

Characters Used in Format Symbols

Table 4-2 Characters and Their Meanings

This symbol ...	represents these characters ...
n	0 1 2 3 4 5 6 7 8 9
d	digits (0 to 9) with a decimal comma. The following rules apply: The integer part is mandatory and must contain at least one digit. Leading zeroes are allowed. Consistent with ISO format, which is based upon the European standard, a decimal comma ",” must precede the fractional part. The fractional part may be missing, but the decimal comma must always be present. Neither decimal point, space, nor any symbols other than the decimal comma are permitted. The maximum length includes the decimal comma.
h	A B C D E F 0 1 2 3 4 5 6 7 8 9
a	A B C D E F G H I J K L M N O P Q R S T U V W X Y Z
c	A B C D E F G H I J K L M N O P Q R S T U V W X Y Z 0 1 2 3 4 5 6 7 8 9
p	a b c d e f g h i j k l m n o p q r s t u v w x y z A B C D E F G H I J K L M N O P Q R S T U V W X Y Z 0 1 2 3 4 5 6 7 8 9 / - ? : ( ) . , ' + { } <cr> <lf> Space ~ ! @ $ % & * _ | ` = \ " < > ; [ ] ^ # £
x	a b c d e f g h i j k l m n o p q r s t u v w x y z A B C D E F G H I J K L M N O P Q R S T U V W X Y Z 0 1 2 3 4 5 6 7 8 9 / - ? : ( ) . , ' + { } <cr> <lf> Space
y	A B C D E F G H I J K L M N O P Q R S T U V W X Y Z 0 1 2 3 4 5 6 7 8 9 . , - ( ) / = ' + : ? ! " % & * < > ; Space
z	The ISO /IEC 8859-1 (Latin 1) characters.

Note Although part of the “p” and “x” character sets, the curly brackets, { and }, are permitted as delimiters and cannot be used within the text of user-to-user messages.

All MT511 fields end with an ASCII carriage return (<cr>) followed by an ASCII line feed (<lf>) regardless of the standard method for terminating text lines for a particular computer operating system. Trailing white space (blanks) in an "x" format are considered insignificant and may be removed during processing.

Note The table below lists the differences between the notation used to represent the syntax of MT511 in this document and the notation used to represent MT511 syntax in previous versions of the MT511 Message Specification.

This syntax notation for MT511 fields, which is used in this document,...	is equivalent to this syntax notation for MT511 fields, which was used in previous versions of the MT511 Message Specification,...	to indicate...
nn!	nn	fixed length
c	a	uppercase alphanumerics
e	b	blank
s	+ or -	+ or - sign
p	x	MT511 character set

Omgeo OASYS Global MT511 Fields

Message Header Field Listing

Table 4-3 Message Header Field Listing

Data Dict.#	DataElement	Tag	Format	Example
91.	TFS Protocol Version	:TFH9:	4p	OG01
83.	Message Type	:TFH1:	3!a	511
84.	First Sub-Message Type	:TFH2:	2!a	AE
85.	Last Sub-Message Type	:TFH3:	2!a	CN

MT511 Field Listing

Table 4-4 MT511 Field Listing

Data Dict.#	Data Element	Tag	Format	Example
1.	Sub-Message Type	:23A:	2!a	TA
2.	Sub-Message Type Function	:23B:	2!n	01
3.	Sub-Message Type Function Version	:12A:	2!n	01
4.	Sender of Message	:80a1:	8p	MERRILL
8.	Receiver of Message	:80a3:	8p	FIDELIT2
11a.	Date of Message	:TF12:	8!n	20030412
11b.	Time of Message	:TF13:	6!n	134513
12.	Type of Sub-Message Reference	:20A:	2!n	03
13.	Sub-Message Reference Number	:20B:	16p	1235678901234
14.	Transaction Version Number	:20C:	2n	01
15.	Status/Response Code	:23M:	3n	9
16.	Status/Response Narrative	:72A:	5*35p	Rejected by investment manager.
17.	Reason Code	:TF06:	16p	30001
18.	Reason Narrative	:72C:	6*35p	9 20031231
19.	Advice Indicator	:TF01:	1p	V
21.	Bought/Sold Indicator	:23C:	2a	B

Table 4-4 MT511 Field Listing (Continued)

Data Dict.#	Data Element	Tag	Format	Example
22.	Agency/Principal/Cross Trade Indicator	:83R:	4c	AGEN
23.	Quantity of Financial Instrument	:35A:	3!a17d	FMT100000,
24.	Trade Date	:31P2:	8!n	20030412
25.	Trade Time	:31T:	4!n[2n]	1413
26.	Market of Execution	:31P4:	10p	NYSE
27.	Transaction Price	:33T2:	3!a17d	EUR101,25
27a.	Lot Size	:TF15:	3n	100
31.	Average Price Indicator	:33T4:	1p	Y
32.	Special Concessions	:33S:	3!a[s]17d[eN]1	EUR432,10
35.	Accrued Interest (Added) (Subtracted)	:34G: or :34H:	[4n]3!a17d	EUR2704,11
38.	Settlement Date	:30S2:	8!n	20030419
39.	Identification of Financial Instrument	:35B:	7ce12c [4*30p]	ISIN 000000000000 EAGLE INDUSTRIES 10,5% 2003/07/15
40.	Financial Instrument Attribute			
	Maturity Date	:23F:/MDD/	8!n	20030715
	Yield	:23F:/YLD/	10ae[s]17d	CURRENT 10,2816
	Coupon Rate	:23F:/CPN/	17d	10,5
	Issuer	:23F:/ISR/	30p	IBM
	Call Date	:23F:/CLD/	8!n	20031231
	Call Price	:23F:/CLP/	3!a17d	EUR445,25
	Call Type	:23F:/CLT/	17p	PUT
	Dated Date	:23F:/DD/	8!n	20031231
	Odd First Coupon Date	:23F:/OFCD/	8!n	20040110
	Book Entry Only	:23F:/BE/	1!a	Y
	Alternative Minimum Tax	:23F:/AMTX/	1!a	Y
	Federal Tax	:23F:/FTX/	1!a	Y
	Rating	:23F:/RT/	6ae8p	MOODY 1A
	Amortized Factor	:23F:/FCT/	17d	0,89765421
	Original Face Amount	:23F:/ORG/	3!a17d	EUR1000000000
	Current Face Value	:23F:/CFV/	17d	897654210,
41.	Transaction Condition	:23J:	35p	CB
42.	Standing Instruction Override Indicator	:23O:	1p	Y
43.	Party Type	:23K:	16p	EXEC
45.	Party Identification	:80J:	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14	16p	M0005678-01234B

Table 4-4 MT511 Field Listing (Continued)

Data Dict.#	Data Element	Tag	Format	Example
46.	Further Info for Party Identified Account Reference Party Name ALERT Access Code ALERT Country Code ALERT Method Type ALERT Security Type ALERT Delivery Name	 :72B:/ACCTREF/ :72B:/NAM/ :72B:/ALAC/ :72B:/ALCC/ :72B:/ALMT/ :72B:/ALSC/ :72B:/ALDN/	 20p 5*35p 16p 3p 12p 3p 12p	 123-123332-331 PGF-001 N92 US PHYSICAL COB US-FI2
51.	Type of Commission Sharing Arrangement	:23Q:	2p	01
58.	Deal Amount	:32M:	3!a[s]17d	EUR103954,13
59.	Exchange Rate	:36I:	17d	0,653
61.	Charge/Tax Type	:71B1:	4!a	FEES
64.	Charge/Tax Amount	:71B3:	3!a[s]17d	JPY40000,
78.	Net Proceeds	:34B:	3!a[s]17d	EUR44321,38
81.	Reporting Detail	:23P:	35p	LLS, LSM
82.	Sender to Receiver Information	:72:	5*35p	DK qty
94.	Special Concessions String	:TF09:/RAT/ :TF09:/PCT/	8d 5d	10,011 10,02
95.	Settlement Instruction Field Code	:TF10:	12p	10
96.	Settlement Instruction Field Value	:TF11:	5*35p	JPMORGAN CHASE

Note 1. For an explanation of the symbol N, see Appendix A, "Field Tag 33S: Special Concessions (Commissions)," on page 81.

Omgeo OASYS Global MT511 Message Formats

Different MT511 messages use different subsets of the fields described in the previous section. For example, **TA New** and **TA Amend** messages use different fields than a Cancel message.

This section provides a summary listing of each MT511 message type and the fields that comprise the message. Note that each table also indicates whether fields are mandatory or optional.

The tables that follow include:

1. Advice of Execution
2. Trade Allocation
3. Contract Note (Block Trading)
4. Contract Note (Contract Trading)
5. ValueAdded Message
6. Cancel Messages
7. Status Messages
8. Party Group Usage
9. Reference Usage

These cover all possible messages that can be sent, as shown in the more detailed listing:

Message Types	Party (Sender/Recipient)	Status
AE	Broker/dealer	New, Amend, Cancel
	Investment manager	Valid, Reject, Canceled
	Host	Invalid, ValueAdded
TA	Investment manager	New, Amend, Cancel
	Broker/dealer	Valid, Reject, Canceled
	Host	Invalid, ValueAdded
CN	Broker/dealer	New, Amend, Cancel
	Investment manager	Valid, Reject, Affirm, Canceled
	Host	Invalid, ValueAdded (CNA only)

The tables on pages 45 through 60 list each field's name, tag, sub-field code, and a code that indicates whether the field is mandatory or optional. The mandatory/optional code may be one of the following values:

M	Mandatory, one repetition allowed.
"<value>"	Mandatory, exact value required.
O	Optional, zero or one repetition allowed.
OM	Group is optional, field is required if group is present.
X	Field not permitted.

The following notations are used to indicate repeating fields or repeating groups of fields. All such fields or groups of fields are potentially repeating, that is, they may occur only once or else they may occur multiple times.

..

Individual repeating field. For example, Data Dictionary element 39 in Table 4-5 "Advice of Execution," on page 45 may occur only once or it may occur multiple times.

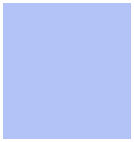


Table rows shaded dark blue indicate a repeating group of fields. For example, the sequence of Data Dictionary elements 12, 13, and 14 in Table 4-6 "Trade Allocation," on page 47 may occur only once or it may occur multiple times. In that same table, the Party group, a sequence that potentially includes Data Dictionary elements 42 through 96, occurs three times: once for Party Type = "IMGR", a second time for Party Type = "EXEC", and a third time for Party Type = "FUND."

An arc outside the table delimits repeating groups of fields included within larger groups of repeating fields, where the larger groups are represented with table rows that are shaded gray. For example, consider the sequence of Data Dictionary elements 95 and 96 in Table 4-6 "Trade Allocation," on page 47. This sequence may occur only once or else multiple times within the larger Party group. The larger Party group is also a repeating group of fields, occurring once for Party Type = "IMGR", a second time for Party Type = "EXEC", and a third time for Party Type = "FUND."

Advice of Execution

(for AE New and AE Amend messages)

Table 4-5 Advice of Execution

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"AE"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	03
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C:	OM [1]	2n	01
21.	Bought/Sold Indicator	:23C:	M	2a	B

Table 4-5 Advice of Execution (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
22.	Agency/Principal/Cross Trade Indicator	:83R:	O	4c	AGEN
23.	Quantity of Financial Instrument	:35A:	M	3!a17d	FMT100000,
24.	Trade Date	:31P2:	M	8!n	20030412
25.	Trade Time	:31T:	M	4!n[2n]	1413
27.	Transaction Price	:33T2:	M	3!a17d	EUR101,25
27a.	Lot Size	:TF15:	O	3n	100
31.	Average Price Indicator	:33T4:	O	1p	Y
32.	Special Concessions	:33S:	O	3!a[s]17d[eN]	EUR432,10
94.	Special Concessions String	:TF09:/RAT/ :TF09:/PCT/	O	8d 5d	10,011 10,02
35.	Accrued Interest (Added) (Subtracted)	:34G: or :34H:	O	[4n]3!a17d	EUR2704,11
38.	Settlement Date	:30S2:	M	8!n	20030419
39.	Identification of Financial Instrument	:35B:	M.. [2]	7ce12c [4*30p]	ISIN 000000000000 EAGLE INDUSTRIES 10,5% 2003/07/15
40.	Financial Instrument Attribute				
	Maturity Date	:23F:/MDD/	O	8!n	20030715
	Yield	:23F:/YLD/	O..	10ae[s]17d	CURRENT 10,2816
	Coupon Rate	:23F:/CPN/	O	17d	10,5
	Issuer	:23F:/ISR/	O	30p	IBM
	Call Date	:23F:/CLD/	O	8!n	20031231
	Call Price	:23F:/CLP/	O	3!a17d	EUR445,25
	Call Type	:23F:/CLT/	O	17p	PUT
	Dated Date	:23F:/DD/	O	8!n	20031231
	Odd First Coupon Date	:23F:/OFCD/	O	8!n	20040110
	Book Entry Only	:23F:/BE/	O	1!a	Y
	Alternative Minimum Tax	:23F:/AMTX/	O	1!a	Y
	Federal Tax	:23F:/FTX/	O	1!a	Y
	Rating	:23F:/RT/	O..	6ae8p	MOODY 1A
	Amortized Factor	:23F:/FCT/	O	17d	0,89765421
	Original Face Amount	:23F:/ORG/	O	3!a17d	EUR1000000000
	Current Face Value	:23F:/CFV/	O	17d	897654210,
41.	Transaction Condition	:23J:	O	35p	CB
For Party Type = "IMGR" investment manager:					
43.	Party Type	:23K:	"IMGR"	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	O	16p	M0005678-01234B

Table 4-5 Advice of Execution (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
For Party Type ="EXEC" broker/dealer:					
42.	Standing Instruction Override Indicator	:23O:	O	1p	Y [3]
43.	Party Type	:23K:	"EXEC"	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	M	16p	WEL4578/072503
46.	Further Info for Party Identified				
	ALERT Country Code	:72B:/ALCC/	O	3p	US
	ALERT Method Type	:72B:/ALMT/	O	12p	PHYSICAL
	ALERT Security Type	:72B:/ALSC/	O	3p	COB
	ALERT Delivery Name	:72B:/ALDN/	O	12p	US-FI2
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
58.	Deal Amount	:32M:	M	3!a[s]17d	EUR103954,13
82.	Sender to Receiver Information	:72:	O	5*35p	DK qty

Notes

1. Will not appear on **AE New**. Appears on **AE Amend**. See "Reference Usage" on page 60.
2. One Identification of Financial Instrument is present on **AE New**.
3. When this field appears in an MT511 message, it indicates manual delivery instructions that are displayed with TF10 and TF11 fields. Therefore, the 72B fields should not appear in the MT511 message with a :23O:Y.

Trade Allocation

(for TA New and TA Amend messages)

Table 4-6 Trade Allocation

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE"	2!a	

Table 4-6 Trade Allocation (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"TA"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	04
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C: [2]	OM [1]	2n	01
23.	Quantity of Financial Instrument	:35A:	M	3!a17d	FMT100000,
For Party Type = "IMGR" investment manager:					
42.	Standing Instruction Override Indicator	:23O:	O	1p	Y [3]
43.	Party Type	:23K:	"IMGR"	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	M	16p	M0005678-01234B
46.	Further Info for Party Identified Account Reference ALERT Access Code ALERT Country Code ALERT Method Type ALERT Security Type	 :72B:/ACCTREF/ :72B:/ALAC/ :72B:/ALCC/ :72B:/ALMT/ :72B:/ALSC/	 O.. M O O O	 20p 16p 3p 12p 3p	 123-123332-331 N92 US PHYSICAL COB
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
For Party Type = "EXEC" broker/dealer:					
43.	Party Type	:23K:	"EXEC"	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	O	16p	WEL4578/072503
For Party Type = "FUND" copy for information:					
43.	Party Type	:23K:	"FUND"	16p	
46.	Further Info for Party Identified Party Name	:72B:/NAM/	O	5*35p	PGF-001

Table 4-6 Trade Allocation (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
51.	Type of Commission Sharing Arrangement	:23Q:	O	2p	01
58.	Deal Amount	:32M:	M	3!a[s]17d	EUR103954,13
59.	Exchange Rate	:36I:	O	17d	0,653
82.	Sender to Receiver Information	:72:	O	5*35p	DK qty

Notes

1. See "Reference Usage" on page 60.
2. Appears only with 20A = `03` and 20B = Sub-Message Reference Number of the TA.
3. When this field appears in an MT511 message, it indicates manual delivery instructions that are displayed with TF10 and TF11 fields. Therefore, the 72B fields should not appear in the MT511 message with a :23O:Y.

Contract Note (Block Trading)

(for CNB New and CNB Amend messages in block-level trading)

Table 4-7 Contract Note (Block Trading)

Data Dict. #	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"CN"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513

Table 4-7 Contract Note (Block Trading) (Continued)

Data Dict. #	Data Element	Field Tag	Mandatory/ Optional	Format	Example
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	03
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C:	OM [1]	2n	01
26.	Market of Execution	:31P4:	O	10p	NYSE
31.	Average Price Indicator	:33T4:	O	1p	Y
32.	Special Concessions	:33S:	O	3!a[s]17d[eN]	EUR432,10
35.	Accrued Interest (Added) (Subtracted)	:34G: :34H:	O	[4n]3!a17d	EUR2704,11
For Party Type = "IMGR" investment manager:					
43.	Party Type	:23K:	"IMGR"	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	O1	16p	M0005678-01234B
For Party Type = "EXEC" broker/dealer:					
42.	Standing Instruction Override Indicator	:23O:	O	1p	Y
43.	Party Type	:23K:	"EXEC"	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	O1	16p	WEL4578/072503
46.	Further Info for Party Identified Account Reference	:72B:/ACCTREF/	O	20p	123-123332-331
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
58.	Deal Amount	:32M:	M	3!a[s]17d	EUR103954,13
61.	Charge/Tax Type	:71B1:	OM	4!a	FEES
64.	Charge/Tax Amount	:71B3:	OM	3!a[s]17d	EUR400,
78.	Net Proceeds	:34B:	O	3!a[s]17d	EUR44321,38
81.	Reporting Detail	:23P:	O	35p	LLS, LSM
82.	Sender to Receiver Information	:72:	O	5*35p	DK qty

Note 1. See "Reference Usage" on page 60.

Contract Note (Contract Trading)

(for CNA New and CNA Amend messages in confirmation-level trading)

Table 4-8 Contract Note (Contract Trading)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"CN"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"CN"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	03
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C:	OM [1]	2n	01
21.	Bought/Sold Indicator	:23C:	M	2a	B
22.	Agency/Principal/Cross Trade Indicator	:83R:	O	4c	AGEN
23.	Quantity of Financial Instrument	:35A:	M	3!a17d	FMT100000,
24.	Trade Date	:31P2:	M	8!n	20030412
25.	Trade Time	:31T:	M	4!n[2n]	1413
26.	Market of Execution	:31P4:	O	10p	NYSE
27.	Transaction Price	:33T2:	M	3!a17d	EUR101,25
27a.	Lot Size	:TF15:	O	3n	100
31.	Average Price Indicator	:33T4:	O	1p	Y
32.	Special Concessions	:33S:	O	3!a[s]17d[eN]	EUR432,10
94.	Special Concessions String	:TF09:/RAT/ :TF09:/PCT/	O	8d 5d	10,011 10,02
35.	Accrued Interest (Added) (Subtracted)	:34G: :34H:	O O	[4n]3!a17d	EUR2704,11
38.	Settlement Date	:30S2:	M	8!n	20030419

Table 4-8 Contract Note (Contract Trading) (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
39.	Identification of Financial Instrument	:35B:	M..[2]	7ce12c [4*30p]	ISIN 000000000000 EAGLE INDUSTRIES 10,5% 2003/07/15
40.	Financial Instrument Attribute				
	Maturity Date	:23F:/MDD/	O	8!n	20030715
	Yield	:23F:/YLD/	O..	10ae[s]17d	CURRENT 10,2816
	Coupon Rate	:23F:/CPN/	O	17d	10,5
	Issuer	:23F:/ISR/	O	30p	IBM
	Call Date	:23F:/CLD/	O	8!n	20031231
	Call Price	:23F:/CLP/	O	3!a17d	EUR445,25
	Call Type	:23F:/CLT/	O	17p	
	Dated Date	:23F:/DD/	O	8!n	20031231
	Odd First Coupon Date	:23F:/OFCD/	O	8!n	20040110
	Book Entry Only	:23F:/BE/	O	1!a	Y
	Alternative Minimum Tax	:23F:/AMTX/	O	1!a	Y
	Federal Tax	:23F:/FTX/	O	1!a	Y
	Rating	:23F:/RT/	O..	6ae8p	MOODY 1A
	Amortized Factor	:23F:/FCT/	O	17d	0,89765421
	Original Face Amount	:23F:/ORG/	O	3!a17d	EUR1000000000
	Current Face Value	:23F:/CFV/	O	17d	897654210,
41.	Transaction Condition	:23J:	O	35p	CB
For Party Type = "IMGR" investment manager:					
42.	Standing Instruction Override Indicator	:23O:	O	1p	Y
43.	Party Type	:23K:	"IMGR"	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	O	16p	M0005678-01234B
46.	Further Info for Party Identified				
	ALERT Access Code	:72B:/ALAC/	O	16p	N92
	ALERT Country Code	:72B:/ALCC/	O	3p	US
	ALERT Method Type	:72B:/ALMT/	O	12p	PHYSICAL
	ALERT Security Type	:72B:/ALSC/	O	3p	COB
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
For Party Type = "EXEC" broker/dealer:					
42.	Standing Instruction Override Indicator	:23O:	O	1p	Y[3]
43.	Party Type	:23K:	"EXEC"	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	M	16p	WEL4578/072503

Table 4-8 Contract Note (Contract Trading) (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
46.	Further Info for Party Identified				
	Account Reference	:72B:/ACCTREF/	O	20p	123-123332-331
	ALERT Country Code	:72B:/ALCC/	O	3p	US
	ALERT Method Type	:72B:/ALMT/	O	12p	PHYSICAL
	ALERT Security Type	:72B:/ALSC/	O	3p	COB
	ALERT Delivery Name	:72B:/ALDN/	O	12p	US-FI2
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
For Party Type = "FUND" copy for information:					
43.	Party Type	:23K:	"FUND"	16p	
46.	Party Name	:72B:/NAM/	O	5*35p	PGF-001
51.	Type of Commission Sharing Arrangement	:23Q:	O	2p	01
58.	Deal Amount	:32M:	M	3!a[s]17d	EUR103954,13
59.	Exchange Rate	:36I:	O	17d	0,653
61.	Charge/Tax Type	:71B1:	OM	4!a	FEES
64.	Charge/Tax Amount	:71B3:	OM	3!a[s]17d	JPY40000,
78.	Net Proceeds	:34B:	O	3!a[s]17d	EUR44321,38
81.	Reporting Detail	:23P:	O	35p	LLS, LSM
82.	Sender to Receiver Information	:72:	O	5*35p	DK qty

Notes

1. Will not appear on **CNA New**. Appears on **CNA Amend**. See "Reference Usage" on page 60.
2. One *Identification of Financial Instrument* is present on **CNA New**.
3. When this field appears in an MT511 message, it indicates manual delivery instructions that are displayed with TF10 and TF11 fields. Therefore, the 72B fields should not appear in the MT511 message with a :23O:Y.

ValueAdded Message

(for ValueAdded messages)

Table 4-9 ValueAdded Message

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE" or "CN"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"AE", "TA", or "CN"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	03
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C:	OM [1]	2n	01
19.	Advice Indicator	:TF01:	"V"	1p	V
39.	Identification of Financial Instrument	:35B:	M..	7ce12c [4*30p]	ISIN 000000000000 EAGLE INDUSTRIES 10,5% 2003/07/15
For Party Type = "IMGR" investment manager:					
43.	Party Type	:23K:	"IMGR" [2]	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	OX	16p	M0005678-01234B
46.	Further Info for Party Identified Account Reference ALERT Access Code	 :72B:/ACCTREF/ :72B:/ALAC/	 O.. O	 20p 16p	 123-123332-331 N92
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
For Party Type = "EXEC" broker/dealer:					
43.	Party Type	:23K:	"EXEC" [2]	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB

Table 4-9 ValueAdded Message (Continued)

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
45a.	Party's Reference to the Transaction	:TF14:	O	16p	WEL4578/072503
95.	Settlement Instruction Field Code	:TF10:	OM	12p	10
96.	Settlement Instruction Field Value	:TF11:	OM	5*35p	JPMORGAN CHASE
For Party Type = "FUND" copy for information:					
43.	Party Type	:23K:	"FUND" [2]	16p	
46.	Further Info for Party Identified Party Name	:72B:/NAM/	O	5*35p	PGF-001

Notes

1. This is a repeating group in a **TA**, not in an **AE** or **CNA**. See "Reference Usage" on page 60.
2. This refers to party group usage, where investment manager is *IMGR*, broker/dealer is *EXEC*, and a copy for information client is *FUND*. See "Party Group Usage" on page 58.

Cancel Messages

(for AE Cancel, TA Cancel, and CN Cancel messages)

Table 4-10 Cancel Messages

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE" or "CN"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"AE", "TA", or "CN"	2!a	
2.	Sub-Message Type Function	:23B:	M	2!n	03
3.	Sub-Message Type Function Version	:12A:	"01"	2!n	
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [1]	2!n	03

Table 4-10 Cancel Messages

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
13.	Sub-Message Reference Number	:20B:	OM [1]	16p	1235678901234
14.	Transaction Version Number	:20C:	OM [1]	2n	01
For Party Type = "IMGR" investment manager:					
43.	Party Type	:23K:	"IMGR"	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	M	16p	M0005678-01234B
For Party Type = "EXEC" broker/dealer:					
43.	Party Type	:23K:	"EXEC"	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	M	16p	WEL4578/072503
82.	Sender to Receiver Information	:72:	O	5*35p	DK qty

Note 1. See "Reference Usage" on page 60.

Status Messages

(for AE New Reject, AE Amend Reject, TA New Reject, TA Amend Reject, CN New Reject, CN Amend Reject, CN Affirm, AE New Valid, AE Amend Valid, TA New Valid, TA Amend Valid, CN New Valid, CN Amend Valid, AE Canceled, TA Canceled, CN Canceled, New Reject, and Amend Reject messages)

Table 4-11 Status Messages

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
91.	TFS Protocol Version	:TFH9:	"OG01"	4p	
83.	Message Type	:TFH1:	"511"	3a	
84.	First Sub-Message Type	:TFH2:	"AE" or "CN"	2!a	
85.	Last Sub-Message Type	:TFH3:	"CN"	2!a	
1.	Sub-Message Type	:23A:	"AE", "TA", or "CN"	2!a	
2.	Sub-Message Type Function	:23B: [1]	M	2!n	01
3.	Sub-Message Type Function Version	:12A:	"01"	2!	

Table 4-11 Status Messages

Data Dict.#	Data Element	Field Tag	Mandatory/ Optional	Format	Example
4.	Sender of Message	:80a1:	M	8p	MERRILL
8.	Receiver of Message	:80a3:	M	8p	FIDELIT2
11a.	Date of Message	:TF12:	M	8!n	20030412
11b.	Time of Message	:TF13:	M	6!n	134513
12.	Type of Sub-Message Reference	:20A:	OM [2]	2!n	03
13.	Sub-Message Reference Number	:20B:	OM [2]	16p	1235678901234
14.	Transaction Version Number	:20C:1	OM [2]	2n	01
15.	Status/Response Code	:23M:1	M	3n	9
16.	Status/Response Narrative	:72A:	O [3, 4]	5*35p	Rejected by investment manager. [5]
For Party Type = "IMGR" investment manager:					
43.	Party Type	:23K:	"IMGR" [6]	16p	
45.	Party Identification	:80J:	M	8p	MERRILL
45a.	Party's Reference to the Transaction	:TF14:	M	16p	M0005678-01234B
For Party Type = "EXEC" broker/dealer:					
43.	Party Type	:23K:	"EXEC" [6]	16p	
45.	Party Identification	:80J:	M	8p	SCHWAB
45a.	Party's Reference to the Transaction	:TF14:	M	16p	WEL4578/072503
82.	Sender to Receiver Information	:72:	O [7]	5*35p	DK qty

Notes

1. See "Numeric Representation of Status for Tags 23B, 23M, and 20C" on page 58.
2. See "Reference Usage" on page 60.
3. Status/Response Narrative may be filled in only for Status = Reject messages.
4. Status/Response Narrative tag 72A will be present only when Status/ Response Code tag 23M equals 9.
5. Goes with :23M:9 only.
6. This refers to party group usage, where investment manager is *IMGR* and broker/dealer is *EXEC*. See "Party Group Usage" on page 58.
7. Sender to Receiver Information cannot be filled in for Status = Reject messages.

Table 4-12 Numeric Representation of Status for Tags 23B, 23M, and 20C

Status	23B	23M	20C
New Valid	01	10	01
Amend Valid	02	10	02 through nn [1]
Canceled	03	7	01 through nn [1]
New Reject	01	9	01
Amend Reject	02	9	02 through nn [1]
New Affirm	01	4	01
Amend Affirm	02	4	02 through nn [1]

Note 1. Where *nn* represents a two-digit integer

Party Group Usage

Each message type uses the fields within party groups (*Party Type*, *Party Identification*, *Party's Reference to the Transaction*, etc.) differently. The following table shows party group field usage for **AE**, **TA**, **CNB**, **CNA**, **ValueAdded**, and status messages.

Table 4-13 Party Group Usage

Data Dict.#	Data Element	AE	TA	CNB	CNA	ValueAdded	Reject, CN Affirm, Cancel, Valid, & Canceled
For Party Type = "IMGR" Investment Manager:							
42.	23O Override Instructions	X	O	O [1]	O	X	X
43.	23K Party Type="IMGR"	M	M	M	M	M	M
45.	80J Party Identification	M	M	M	M	M	M
45a.	TF14 Party's Reference to the Transaction	O	M	O [2]	O	O	O
46.	72B/ACCTREF/	X	O	O	O	O	X
46.	72B/NAM/	X	X	X	X	X	X
46.	72B/ALAC/	X	M	X	O	O	X
46.	72B/ALCC/	X	O	X	O	X	X
46.	72B/ALMT/	X	O	X	O	X	X

Table 4-13 Party Group Usage (Continued)

Data Dict.#	Data Element	AE	TA	CNB	CNA	ValueAdded	Reject, CN Affirm, Cancel, Valid, & Canceled
46.	72B/ALSC/	X	O	X	O	X	X
46.	72B/ALDN/	X	X	X	X	X	X
95.	TF10 Settlement Instruction Field Code	X	O	X	O	O	X
96.	TF11 Settlement Instruction Field Code	X	O	X	O	O	X
For Party Type = "EXEC" Broker:							
42.	23O Override Instructions	O	X	O	O	X	X
43.	23K Party Type="EXEC"	M	M	M	M	M	M
45.	80J Party Identification	M	M	M	M	M	M
45a.	TF14 Party's Reference to the Transaction	M	O	O [2]	M	O	O
46.	72B/ACCTREF/	X	X	O	O	X	X
46.	72B/NAM/	X	X	X	X	X	X
46.	72B/ALAC/	X	X	X	X	X	X
46.	72B/ALCC/	O	X	X	O	X	X
46.	72B/ALMT/	O	X	X	O	X	X
46.	72B/ALSC/	O	X	X	O	X	X
46.	72B/ALDN/	O	X	X	O	X	X
95.	TF10 Settlement Instruction Field Code	O	X	O	O	O	X
96.	TF11 Settlement Instruction Field Code	O	X	O	O	O	X
For Party Type = "FUND":							
42.	23O Override Instructions	X	X	X	X	X	X
43.	23K Party Type="FUND"	X	O	X	O	O	X
45a.	TF14 Party's Reference to the Transaction	X	X	X	X	X	X
45.	80J Party Identification	X	X	X	X	X	X
46.	72B/ACCTREF/	X	X	X	X	X	X
46.	72B/NAM/	X	O	X	O	O	X
46.	72B/ALAC/	X	X	X	X	X	X
46.	72B/ALCC/	X	X	X	X	X	X
46.	72B/ALMT/	X	X	X	X	X	X
46.	72B/ALSC/	X	X	X	X	X	X

Table 4-13 Party Group Usage (Continued)

Data Dict.#	Data Element	AE	TA	CNB	CNA	ValueAdded	Reject, CN Affirm, Cancel, Valid, & Canceled
46.	72B/ALDN/	X	X	X	X	X	X
95.	TF10 Settlement Instruction Field Code	X	X	X	X	X	X
96.	TF11 Settlement Instruction Field Code	X	X	X	X	X	X

Notes
1. It is recommended not to use this in a CN Block since the broker delivery instructions are set in the AE.
2. See "Reference Usage" on page 60.

Reference Usage

The following table illustrates the use of reference fields TF14 and 20A/20B in OG MT511 messages originating at the client site. The *Sub-Message Reference Type* (20A) = *03*, created by the OG direct interface host must be used at any time that it is known. Tag 20C (*Transaction Version Number*) is required when tag 20A (*Type of Sub-Message Reference*) has a value of *03* (*Sub-Message Reference Number*).

Table 4-14 Reference Usage

Message Category	Fields	New	Amend	Cancel
AE, CNA	TF14 in 23K=EXEC group	M	O	O[1]
	TF14 in 23K=IMGR group	X	O	O
	20B (20A=3)	X	M	O[1]
TA	TF14 in 23K=EXEC group	O	O	O
	TF14 in 23K=IMGR group	M	O	O[1]
	20B (20A=3)	X	M	O[1]
	20B (20A=4)	M	O	O
CNB	TF14 in 23K=EXEC group	O	O	O
	TF14 in 23K=IMGR group	O	O	O
	20B (20A=3)	M	M	M
	20B (20A=4)	O	O	O
Status	TF14 in 23K=EXEC group	O	O	O

Table 4-14 Reference Usage

Message Category	Fields	New	Amend	Cancel
	TF14 in 23K=IMGR group	O	O	O
	20B (20A=3)	M	M	M
	20B (20A=4)	O [2]	O [2]	O [2]

Notes

1. Tag TF14 or 20B must be in the message. The client can send a **Cancel** before or after having received a message containing the common reference number and may or may not be able to use the common reference number. The counterparty always receives both fields.
2. Allowed (optionally) only for **TA** or **CN Block** status messages, excluded for all others.

5. MT511 Message Handling

This chapter presents a message handler scenario (that is, program flow) for parsing Omgeo OASYS Global MT511 messages. The scenario describes each of the various steps and interactions that occur between the sender and the receiver.

This chapter contains the following sections:

Parse and Verify

When it receives a message from the MDS, your system confirms that the message is valid (it meets the application level message protocol), and safely stores the message in the local database. Verification on certain fields is based on information in OG tables stored on the OG direct interface host. Those tables will be mentioned in the descriptions of certain MT511 fields in Appendix A, "MT511 Data Dictionary," on page 71.

Check for Duplicates

After successful validation of the message, your system must check to see if the message is a duplicate. If it is, no database update is necessary. However, your system must generate a response message if there is no record of a previous response.

Send Return Receipt

Upon receipt of a new or amended *AE*, *TA*, or *CN* message, following the OG direct interface code of practice, you must return a receipt (*Valid* message) to your counterparty. The Valid message indicates that your system received the message at a specific time, the message passed validation, and the system updated the trade database. For OG trades, the receiver must send *Valid* messages, as shown in Chapter 3, "Message Flow." Similarly, the return of a *Canceled* response message to the sender must follow the receipt of a *Cancel* message.

Acknowledge Received Message to MDS

After receiving a message from the MDS, your system must finish processing it and acknowledge its receipt to the MDS. This processing must include either generation of a response message to the sender, or safe-storing of the results, or both. The receiving system may refuse to acknowledge a message only if a system failure prevents it from processing any messages.

The following three cases are equivalent to the MDS and sender. The message remains undelivered in the switch—no response returns to the sender, and no further messages travel to the destination receiver:

1. The receiver never signals readiness to receive.
2. The receiver takes the message but aborts before responding.
3. The receiver takes the message but closes the connection to the MDS before responding.

The MDS does not provide a facility for a receiver to refuse delivery of a message (the MDS does not understand a *NAK* response).

Messages judged to be duplicate must also be acknowledged to the MDS, even if no Valid is to be sent.

Message Crossing

There is one exception to the flow of the trade messages, called message crossing, which can cause messages to occur out of the expected sequence. This is the result of OG's distributed nature that allows trading partners to simultaneously perform operations on a trade.

Only the originator of a message type can cancel the message. When your counterparty responds to your message at the same time that you are canceling it, the two messages cross in the middle. Each will pass to its recipient. Your application must have the logic to handle these out of expected sequence messages without a problem.

The cases of message crossing are:

1. The broker/dealer may receive an *AE* ValueAdd**,** *AE* Valid, *AE* Reject, and/or a *TA* message on that *AE* after having sent the *AE* Cancel.
2. The broker/dealer may receive a *CN* ValueAdd, *CN* Valid, *CN* Reject, and/or a *CN* Affirm on that *CN* after having sent the *CN* Cancel.
3. After sending the *CNB* New, the broker/dealer may receive a *TA* Cancel from the investment manager.
4. The investment manager may receive a *TA* ValueAdd, *TA* Valid, *TA* Reject, or *CNB* New on that *TA* after having sent the *TA* Cancel.

Steps to take to handle this exception are:

1. Broker/dealer: After you have sent a Cancel on a *CN* or *AE* message, you must be prepared to receive a ValueAdd, Valid, Reject, Affirm and/or *TA* message on that trade. After you have sent a *CN* New, you must be prepared to receive a *TA* Cancel. You may discard these out of sequence messages since they are no longer meaningful.
2. Investment manager: After you have sent a Cancel on a *TA* message, you must be prepared to receive a ValueAdd, Valid, Reject and/or *CNB* message on that allocation. You may discard these out of sequence messages since they are no longer meaningful.

Using the Invalid Response Message

In the MT511 protocol, the system creates *Response Code* = Invalid (23M=11) messages when a message is not in compliance with the message specification for any "non-business level" reason. This includes exclusion of mandatory fields, including fields that are not allowed, indecipherable messages, and changing field values that are not allowed to be changed.

In OG, the host system generates Invalid messages. The client must be able to parse and process incoming Invalid messages.

The following is the creation of an Invalid message.

The entire original MT511 message block returns to the sender with the following fields inserted at the very beginning of the block:

Response Code (mandatory, = Invalid)
Reason Code (optional)
Reason Narrative (optional)

Reason Code and Narrative

Only Invalid messages include those fields that indicate which errors the receiving software detected while attempting to interpret the message. The allowed values of `Reason Code` are pre-defined. The *Reason Narrative* field conveys specific details, and the value of *Reason Code* determines its content.

The descriptions of each `Reason Code` contain place holders (`%s`) for parameters that may be inserted into the standard `Reason Code Text`. For example, *Reason Code* `30008` is defined as `LINE=%s: Invalid date: '%s'`. The *Reason Narrative* field conveys these parameters with one parameter per line. For example, if the receiver determined that the field TF12 on line 9 had a bad date field (for example, `19961301`), then the Invalid response message would contain:

Reason Code: `30008`
Reason Narrative: `9`
`19961301`

The receiving system could display this response message as `LINE=9: Invalid date:'19961301'`.

Reason Narrative can contain open-ended text only when *Reason Code* = `30000` is specified, in which case an error message specific to the receiving system may be returned in the field.

Note The *Reason Code/Reason Narrative* pair is a recurring element. If the receiving program detects more than one error in parsing a message, it may return a response message with multiple code/narrative pairs.

Example 1:

MERRILL sends the following *TA* New Valid message to FIDELIT2.

```
:TFH9:OG01
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:80a1:MERRILL          /Sender
:80a3:FIDELIT2         /Receiver
:23M:10                /Valid
:TF02:44               /Number of allocations (not allowed in message)
```

The OG direct interface host sees the unexpected TF02 field, determines that the message is Invalid, and sends the following message back to MERRILL. Note that nothing in the original message changes, including the *Sender* and *Receiver* fields. The MDS address does change, but that is apart from the message, in the MOA function call:

```
:23M:11                /Invalid message indicator
:TF06:30007            /Error code
:72C:11                /Offending line number in the original message
```

```
FLD_NUM_ALLOC(TF02)          /Parser generated error message
:TFH9:OG01                   /Original message starts here
:TFH1:511
:TFH2:AE
:TFH3:CN
:23A:TA
:23B:01
:80a1:MERRILL
:80a3:FIDELIT2
:23M:10
:TF02:44
```

Example 2:

The message is so illegible that no system can read it. MERRILL sends the following message to FIDELIT2:

```
:332312312312:ddddASDADA
:33:33333
:aa;a;a;:"asdfasdfsdfa"
:555:
```

The OG direct interface host replies with:

```
:23M:11                      /Invalid message indicator
:TF06:30001                  /Error 1 code
:72C:1                       /Error 1 line number
332312312312                 /Error 1 line contents
```

```
:TF06:30001                          /Error 2 code
:72C:2                               /Error 2 line number
33                                   /Error 2 line contents
:TF06:30001                          /Error 3 code
:72C:3                               /Error 3 line number
aa;a;a;                              /Error 3 line contents
:TF06:30001                          /Error 4 code
:72C:4                               /Error 4 line number
555                                  /Error 4 line contents
:332312312312:ddddASDADA             /Original message starts here
:33:33333
:aa;a;a;:"asdfasdfsdfa"
:555:
```

Response to Invalid Message

A message receiver must always be ready for a message that starts with the*:23M:11* field. Upon receiving an Invalid message, the receiver knows that the host disregarded the content of the original message it sent, and that its retransmission will result in the same response. The operator at the sending site will know only that the system has failed to handle a particular trade and will need to consult the technical support team.

To respond to an Invalid response message, the sender can correct the problem in one or more of these ways:

1. Find a workaround and generate a different message.
2. Initiate a software repair (possible validation table loading).
3. Cancel the trade (sending a Cancel message) and resolve the trade manually.

A. MT511 Data Dictionary

This appendix contains a cross-reference to the data elements in message formats. It lists the data elements in order by data dictionary number. Each entry contains the data element name, the ISO field tag, the field format, and a description of the data element. Only elements used in Omgeo OASYS Global are included in this dictionary (you should not use this specification to reference the complete Security Standards Advisory Board, or SSAB, MT511).

Omgeo has temporarily assigned tags starting with TFH (header) and TF (message) tags since SWIFT (as Secretariat to the SSAB) has not yet defined these elements. We anticipate that these tags will change in later versions of this standard.

This appendix contains the following sections:

Format Symbols

See "Format Symbols" on page 38.

Data Elements

For some of the data elements listed, there are tables that the OG direct interface application uses for validation. Those table names start with *og_* and end with *.tab*.

1. Field Tag 23A: Sub-Message Type

Format: 2!a

Definition: This element identifies the function of the message. The following codes are valid:

Code	Description
TA	Trade Allocation instruction
AE	Advice of Execution
CN	Confirmation/Contract Note

2. Field Tag 23B: Sub-Message Type Function

Format: 2!n

Definition: This element identifies the function *Sub-Message Type*. The following codes are valid:

Code	Trade Status	Description
01	New	A new message for that function
02	Amend	A request to amend a previously sent (and rejected) message
03	Cancel	A request to cancel a previously sent message

The same function applies when the host receives a New, Amend or Cancel message and responds. In such cases, a *Response Code* and/or *Narrative* would be present, and optionally a *Reason Code* and/or *Reason Narrative*.

Similarly the same function applies when the message by either party is sent to advise another interested party of the details contained in the message or its response. In such cases the advice indicator must be used.

3. Field Tag 12A: Sub-Message Type Function Version

Format: 2!n

Definition: This element specifies the version of the sub-message type being used when other than the current one. The first version is `01`. The next sequential version number is assigned only when fields (as opposed to codes or code words within fields) have been added or deleted as part of the standard.

Rules: When new codes or code words are added to the current version, senders of the particular sub-message type function should check to be sure that those receiving the sub-message types can accept and understand the new codes.

4. Field Tag 80a1: Sender of Message

Format: 8p

Definition: This element identifies the party who transmits the message.

Rules:
1. Use the broker/dealer or investment manager acronym.
2. Use the same value for the field tag 80J of the appropriate party.

(5-7 not used)

8. Field Tag 80a3: Receiver of Message

Format: 8p

Definition: This element identifies the party to whom the message is delivered.

Rules:
1. Use the broker/dealer or investment manager acronym.
2. Use the same value for the field tag 80J of the appropriate party.

(9-10 not used)

11a. Field Tag TF12: Date of Message

Format: 8!n

Definition: Sender's date when message was created. The date element is specified in 8-digit date format, **CCYYMMDD**, in the range from 19800101 to 99991231.

11b. Field Tag TF13: Time of Message

Format: 6!n

Definition: Sender's time when message was created.
The time element is specified in six-digit local time - **HHMMSS**, where 0 ≤ HH ≤ 23, 0 ≤ MM ≤ 59, 0 ≤ SS ≤ 59.

12. Field Tag 20A: Type of Sub-Message Reference

Format: 2!n

Definition: This element identifies the type of reference to be specified in the data element to follow immediately. The following codes are valid:

Code	Description
03	Common Transaction Reference[1] assigned by OG direct interface host
04	Reference to a previous Advice of Execution

Note This number uses the Julian date of the trade as a base and is therefore unique for only one year. Because it is not unique beyond a year, we recommend that you do not use this as a primary key in your database.

Rules: This element along with the *Sub-Message Reference* element may be repeated as necessary. Both fields must be present in any occurrence of the repeating group. The *Sub-Message Reference* fields will be used by Omgeo as described in Chapter 3, "Message Flow."

13. Field Tag 20B: Sub-Message Reference

Format: 16p

Definition: This element contains the narrative to the *Type of Sub-Message Reference*.

Rules: This element along with the *Type of Sub-Message Reference*[1] element may be repeated as necessary. Both fields must be present in any occurrence of the repeating group.

Note 1. This number uses the Julian date of the trade as a base and is therefore unique for only one year. Because it is not unique beyond a year, we recommend that you do not use this as a primary key in your database.

14. Field Tag 20C: Transaction Version Number

Format: 2n

Definition: This element identifies the version number of the transaction to prevent out of sequence messages being processed out of the intended order.

Rules: The `20C` field is a mandatory component of the `20A/20B/20C` group when the *Common Transaction Reference* (`20A=03`) is specified. It is not used for any other *Sub-Message Reference Type*. This field is incremented when an Amend is done.

15. Field Tag 23M: Status/Response Code

Format: 3n

Definition: The *Narrative* (0) is used in **CN** messages to denote that narrative comments follow in the *Status/Response Narrative* field. In a response message, this data element specifies a code indicating the current status of the transaction or an action to update that status.
The following codes have been defined for use in this field, by message (*Y* indicates that the code is permitted in a specific scenario):

Code	Meaning of Code	AE NEW	AE AMEND	AE CANCEL	TA NEW	TA AMEND	TA CANCEL	CN NEW	CN AMEND	CN CANCEL
0	Narrative							Y	Y	
4	Affirm							Y	Y	
7	Canceled			Y			Y			Y
9	Reject	Y	Y		Y	Y		Y	Y	
10	Valid	Y	Y		Y	Y		Y	Y	
11	Invalid	Y	Y	Y	Y	Y	Y	Y	Y	Y

16. Field Tag 72A: Status/Response Narrative

Format: 5*35p

Definition: In a response message, this element provides either information (in narrative form) on the current status of the transaction or an action to update that status.

Rules: This element may be used in place of the *Response Code* data element or to provide additional information. To facilitate automated processing, this narrative field should not repeat information already provided by a *Status/Response Code*. The field may be used in one of two ways:

1. As a status field, in conjunction with a *Status/Response Code* of *Reject* (9).
2. As a response field, in a *CN* New or *CN* Amend, this field may contain comments on the trade with a *Status/Response Code* of *Narrative* (0).

17. Field Tag TF06: Reason Code

Format: 16p

Definition: This element specifies a code indicating the reason for sending the current message or for the current status of the transaction.

Rules: Used only in Invalid response messages to specify the reason for declaring the message invalid.

18. Field Tag 72C: Reason Narrative

Format: 6*35p

Definition: This element provides (in narrative form) the reason for sending the current message or for the current status of the transaction. This field is used for a *Status/Response* `Code` *Invalid* (11).

Rules: To facilitate automation, this narrative field should not repeat information already provided by a *Reason Code*.

19. Field Tag TF01: Advice Indicator

Format: 1p

Definition: Used to send value-added data (`V` = *ValueAdd*) from the Omgeo host to trade parties (Omgeo ALERT delivery instructions, ALERT BIAs, ISINs). The ValueAdded message also carries the common reference number assigned by the host.

Rules: The following code may be used:
`V` = ValueAdded

(20 not used)

21. Field Tag 23C: Bought/Sold Indicator

Format: 2a

Definition: This element identifies whether the message relates to the sale or purchase of securities from the point of view of the investment manager. The following codes, defined in table og_buysl.tab, are valid:

Indicator	Description
B	Bought
S	Sold

22. Field Tag 83R: Agency/Principal/Cross Trade Indicator

Format: 4c

Definition: This element specifies the role of the executing broker/dealer in the trade. The following codes are valid:

Code	Description
AGEN	The broker/dealer has acted as an agent in the trade.
PRIN	The broker/dealer has acted as a principal in the trade.
CROS	Cross-trade-broker/dealer may be either agent or principal.
PAGN	Part Agency
PPRN	Part Principal
PCRS	Part Cross

Note If you omit this field when you send a message to an OG workstation client, the Agency/Principal/Cross Trade Indicator field automatically defaults to A at the client, as this is provided by the client's workstation.

If omitted and sent to an OG Direct client receiver, this field does not appear.

23. Field Tag 35A: Quantity of Financial Instrument

Format: 3a17d

Definition: This element specifies the quantity of the financial instrument involved in the trade, qualified by the classification (quantity type) of the financial instrument. One of the following codes may be used to identify the classification of the financial instrument:

Code	Description
FMT	Face, principal or nominal amount
SHS	Shares

If FMT, the relevant currency code should be specified under *Financial Instrument Attribute*. See "Field Tag 23F: Financial Instrument Attribute" on page 83 for a list of each Financial Instrument Attribute.

Rules: Values, defined in validation table og_qtyty.tab, are limited. Currently the values, defined in validation table og_qtyty.tab, are limited to FMT and SHS.
Outbound:
SHS99999999999999,99
Inbound:
SHS9999999999999,99

24. Field Tag 31P2: Trade Date

Format: 8!n

Definition: This element specifies the date on which the trade was executed.

Rules: The date element is specified in 8-digit date format (**CCYYMMDD**).

25. Field Tag 31T: Trade Time

Format: 4!n[2n]

Definition: This element specifies the time at which the trade was executed. It is expressed in the sender's local time unless the parties have agreed to an alternative time reference point (e.g., GMT).

Rules: The time element is specified in either 4-digit (**HHMM**) or 6-digit time format (**HHMMSS**).

26. Field Tag 31P4: Market of Execution

Format: 10p

Definition: This element identifies the market where the trade was executed, specifically the stock exchange or other market using a narrative description.

27. Field Tag 33T2: Transaction Price

Format: 3!a17d

Definition: This element contains the currency code and price per share or per trading unit. For fixed income trades, this price is always the percentage price.

Rules: Values are limited:
Minimum:
`JPY0,`
Maximum:
`JPY9999999999999999,`

27a. Field Tag TF15: Lot Size

Format: 3n

Definition: Indicates a lot size of 100 for fixed-income trades. The security is priced per hundred-count, that is, based on batches of 100. If the actual *Lot Size* is 1, as in an equity trade, then the field is omitted. *Lot Size* is always 100 if tag TF15 is set in OG direct interface, and it can be 100 in OG, but on the OG workstation, *Lot Size* can have different values, depending on region, and it is not necessarily a multiple of 100. *Lot Size* variability was implemented in the OG host and workstation version 1.30.

Rules: The value is always *100* when used.

(28-30 not used)

31. Field Tag 33T4: Average Price Indicator

Format: 1p

Definition: This element indicates that the transaction has an average price.

Rules: The code *Y* (Yes) is available.

32. Field Tag 33S: Special Concessions (Commissions)

Format: 3!a[s]17d[eN]

Definition: This field specifies the currency code and the amount of commission, draw-down, or other reduction from or addition to the deal price.

The optional `N` indicates that the deal amount special concessions is not included in the deal amount. For example, if *N,* then *Deal Amount 32M = (Price33T2 * Quantity 35A)*. A null entry indicates that this amount is built into the price and is informational. If null, then *Deal Amount* = one of the following:

- *(Price3T2 * Quantity 35A) + Special Concession 33S*, in the case of a buy; or
- *(Price33T2 * Quantity 35A) - Special Concession 33S*, in the case of a sell.

Rules: `[eN]` is used only for *CNA* and *AE*, not for *CNB*. Precision is determined by currency type.

(33-34 not used)

35. Field Tag 34G/H: Accrued Interest

Format: [4n]3!a17d

Definition: This element specifies the number of days, the currency code and the amount of accrued interest. Option G means the amount has to be added, option H means the amount has to be deducted. Note that within a message these tags are mutually exclusive, i.e., only one may appear in a message. The optional *number_of_days* value is not permitted on **CN** Blocks.

Rules: Values are limited:
Option G minimum `0000JPY0,`
Option G maximum `9999JPY99999999999999,99`
Option H minimum `0000JPY0,`
Option H maximum `9999JPY9999999999999,99`
Precision is determined by currency type.

(36-37 not used)

38. Field Tag 30S2: Settlement Date

Format: 8!n

Definition: This element specifies the day on which the trade is to settle.

Rules: The date element is specified in 8-digit date format (**CCYYMMDD**). *Settlement Date* must be ≥ trade date.

39. Field Tag 35B: Identification of Financial Instrument

Format: 7ce12c
[4*30p]

Definition: This element identifies the financial instrument using either the ISO 6166 International Securities Identification Number (ISIN) or another bilaterally agreed code, qualified by the code issuing organization, followed by an optional narrative description.

This tag can be repeated up to three times, each time having the security identification plus the identification type.

Here is an example:

:35B:SEDOL 6436502	/Sedol code
HSBC Holdings Plc	/Optional description
:35B:ISIN HK1234567890	/ISIN
:35B:HK 005	/Local HK Exchange code

Only the first optional narrative description field will be processed by OG for client originated messages. If a second or third description is included in the initial message, the system will process the message as *Invalid*.

40. Field Tag 23F: Financial Instrument Attribute

Definition: This element identifies additional attributes of the financial instrument. Omgeo has identified the following codes and rules for use:

Sub-field	Format	Field Description
/AMTX/	1!a	Alternative Minimum Tax (Y/N)
/FCT/	17d	Amortized Factor. Minimum = 0, maximum = 99999999,99999999
/BE/	1!a	Book entry only (Y/N)
/CLD/	8!n	Call date (**CCYYMMDD**). Minimum 19800101, maximum = 99991231
/CLP/	3!a17d	Call price currency and price. Minimum = JPY0, maximum = JPY9999999999999999,
/CLT/	17p	Call type
/CPN/	17d	Coupon rate. Minimum = 0, maximum = 9999999999999999,
/CFV/	17d	Current face value. Minimum = 0, maximum = 9999999999999999,
/DD/	8!n	Dated date (**CCYYMMDD**). Minimum = 19800101, Maximum = 99991231
/FTX/	1!a	Federal tax (Y/N)
/ISR/	30p	Issuer
/MDD/	8!n	Maturity date (CCYYMMDD). Minimum = 19800101, Maximum = 28770224
/OFCD/	8!n	Odd first coupon date (**CCYYMMDD**). Minimum = 19800101, Maximum = 99991231

Sub-field	Format	Field Description
/ORG/	3!a17d	Original face amount. Minimum = JPY0, maximum = JPY9999999999999999,
/RT/	6ae8p	Rating type and Rating code; 6a portion is MOODY or SP as defined in validation table og_ratet.tab.
/YLD/	10ae[s]17d	Yield. Permitted values of 10a segment are: CALL CURRENT FUTURE MATURE REP as defined in validation table og_yield.tab. Format of 17d segment is: 9.999.999.999,999999 with a maximum of six decimals.

41. Field Tag 23J: Transaction Condition

Format: 35p

Definition: This element identifies a trade or settlement condition.

Rules: You can specify up to four space-separated codes (e.g., :23J:APBL CP WI).

42. Field Tag 23O: Standing Instruction Override Indicator

Format: 1p

Definition: This element indicates if standing instructions are to be overridden for the specified trade.

Rules: You can use the following code:
Y = Override Standing Instructions

43. Field Tag 23K: Party Type

Format: 16p

Definition: This element specifies the party type to be identified in the nested repetitive sequence. The following codes have been defined, in validation table og_party.tab, for use in this field:

Code	Description
IMGR	Investment manager
EXEC	Executing party or authorized representative
FUND	Fund or investor

(44 not used)

45. Field Tag 80J: Party Identification

Format: 8p

Definition: This element identifies the party using a code or narrative description according to the value of *Party Type*.

Rules:

1. Use the broker/dealer acronym (for *Party Type = EXEC*) or investment manager acronym (for *Party Type = IMGR*).
2. Use the same value for field tags 80al and 80a3 as appropriate.

45a. Field Tag TF14: Party's Reference to the Transaction

Format: 16p

Definition: This element gives the particular party's own reference to the transaction.

Rules: Broker/dealers must include this in *AE* New messages and *CNA* New messages. Investment managers must include this in *TA* New messages.

46. Field Tag 72B: Further Information for Party Identified

Definition: This element contains further information in narrative form related to the party identified. It may contain one or more of the following coded values:

Sub-field	Format	Description
/ACCTREF/ [1]	20p	Party specific identifier of the investment manager's account or fund.
/NAM/	5*35p	Party name
/ALAC/	16p	Omgeo ALERT access code or fund ID (investment manager only)
/ALCC/	3p	Omgeo ALERT country code
/ALMT/	12p	Omgeo ALERT clearing method code
/ALSC/	3p	Omgeo ALERT security type code
/ALDN/	12p	Omgeo ALERT delivery name (broker/dealer only)

Note 1. /ACCTREF/ is also referred to as a BIA. The investment manager may send up to 10 BIAs to the broker/dealer as part of the **TA**. The broker/dealer selects the correct BIA and returns it on the **CN**.

(47-50 not used)

51. Field Tag 23Q: Type of Commission Sharing Arrangement

Format: 2p

Definition: This element specifies the type of commission sharing arrangement by the following code (or may be excluded altogether):

Code	Description
01	Soft dollar commission
02	Directed commission
Absent	Hard dollar commission

For Directed Commissions, the third-party acronym appears in the *Sender to Receiver Information* field bracketed by `(::` and `::)`. For example, `:72:DC=(::ANC::)`.

(52-57 not used)

58. Field Tag 32M: Deal Amount

Format: 3!a[s]17d

Definition: *Deal Amount* (also known as "gross consideration") is calculated as transaction price multiplied by the quantity of financial instruments, plus or minus special concessions depending on whether you specify net commissions in the AE. The first three characters indicate the currency. The remaining 17 indicate the deal amount, which is calculated as transaction price multiplied by the quantity of financial instruments, divided by *Lot Size* (if fixed income), plus or minus special concessions, depending on whether it is a buy or a sell.

When interacting with an Omgeo Central Trade Manager® Orderer it is assumed that the currency code populated in the DealPrice field represents the traded currency.

Rules: Precision is determined by currency type. For a *TA* message, use this field to indicate settlement currency. An amount component (17d) is required; use `0,00` in this case.

59. Field Tag 36I: Exchange Rate

Format: 17d

Definition: This element specifies the rate of exchange to be applied in converting the `Deal Amount` from its present currency to the *To Currency*. The *To Currency* is the *Deal Price* currency.

The exchange rate is not processed by the host system; it passes through as information to the counterparty. It may indicate a multiplier or divider, depending on what conventions are in place for the currencies that it applies to.

Rules: Values are limited. Minimum = `0`, maximum = `99999999,99999999`

(60 not used)

61. Field Tag 71B1: Charge/Tax Type

Format: 4!a

Definition: This element identifies the type of charge or tax. When this element is used, it must, at a minimum, be present along with the *Charge/Tax Amount*. The following codes have been defined, in validation table **og_chgty.tab**, for use in this field:

Type	Description	OASYS Global Field Name
BROK	Brokerage fees/commissions	Other Fee
FEES	Fees	Local Fee
MISC	Miscellaneous	Issue Firm Charges
TTAX	Transaction tax	Local Tax

Rules: This element may be repeated as necessary.

(62-63 not used)

64. Field Tag 71B3: Charge/Tax Amount

Format: 3!a[s]17d

Definition: This element specifies the currency and the amount of the charge tax. You should not use the sign (+/-) indicator when specifying charges or taxes. Charges and taxes are assumed to be added to a buy and subtracted for a sell.

Rules: Precision is determined by currency type. This field must be paired with field 71B1 *Charge Tax/Type*.

(65-77 not used)

78. Field Tag 34B: Net Proceeds

Format: 3!a[s]17d

Definition: This element specifies the currency and the amount of the net proceeds, after charges or taxes are debited or credited to an account.

Rules: Precision is determined and varies by currency type. Although optional on the CNA and CNB message, it is a best practice to populate this value.

(79-80 not used)

81. Field Tag 23P: Reporting Detail

Format: 35p

Definition: This element identifies reporting details. The following codes, in validation table og_repdt.tab, are valid and are used to denote details connected with the London Stock Exchange (LSE):

Code	Description
LSM	Authorized and Regulated by the Financial Services Authority
LLR	LSE rules and regulations apply
LLS	Security listed with exchange
LBE	Best execution

82. Field Tag 72: Sender to Receiver Information

Format: 5*35p

Definition: This element contains any additional information in narrative or other form which applies to the message as a whole or to the specific detail of the transaction(s). In addition, if *Type of Commission Sharing Arrangement* is `02` (Directed Commission), the third-party acronym appears in this field bracketed by "(: :" and ": :)". For example, `:72:DC=(::ANC::)`.

83. Field Tag TFH1: Message Type

Format: 3a

Definition: The message number which describes the format and content of the following data. You specify MT511 messages by encoding `511`.

84. Field Tag TFH2: First Sub-Message Type

Format: 2!a

Definition: The first MT511 message type in a message conversation between parties. This corresponds to one of the following codes:

Type	Description
AE	Advice of execution sent by broker/dealer
CN	Contract notes sent by broker/dealer

Rules: Use `AE` for all block-level messages and *CN* for all contract level messages.

85. Field Tag TFH3: Last Sub-Message Type

Format: 2!a

Definition: The last MT511 message type in a message conversation between parties. This corresponds to the following — always use *CN*, since all transactions end with a *CN* Sub-Message Type.

(86-90 not used)

91. Field Tag TFH9: TFS Protocol Version

Format: 4p

Definition: Version of the TFS Protocol used in the message. Must be entered as *OG01* exactly.

(92-93 not used)

94. Field Tag TF09: Special Concessions String

Definition: The Special Concessions (i.e. commissions) string provides additional information to indicate how OG calculated the 33S Special Concessions value. This may be expressed as a Rate (RAT) or a Percentage (PCT).

Sub-field	Format	Field Description
/RAT/	8d	Special concession expressed as a rate.
/PCT/	5d	Special concession expressed as a percent.

Definition: Commission Rate Per Share: Number of units of the trade currency payable per share in commission.

Commission Percentage: Percentage of the deal amount (gross consideration) payable in commission.

Rules: This field may repeat so that both types may be included in one message.

95. Field Tag TF10: Settlement Instruction Field Code

Format: 12p

Definition: This tag along with tag TF11 are used to hold settlement instructions. For ALERT standing instructions, this is the code used to identify the field in the settlement instruction.

Rules: For manually entered instructions, use the value `10`.

96. Field Tag TF11: Settlement Instruction Field Value

Format: 5*35p

Definition: For ALERT Settlement Instruction, the value for the field identified in TF10. See the "ALERT 3.0 Fields" section in Appendix B, "Omgeo ALERT Settlement Instructions Fields,"for all ALERT settlement instruction fields.

B. Omgeo ALERT Settlement Instructions Fields

This appendix lists the complete set of fields available in the Omgeo ALERT settlement instruction methods, including field names and field lengths. ALERT 3.0 instructions are available via this interface.

Omgeo ALERT 3.0 Fields

Table B-1 ALERT 3.0 Fields

ISO Tag (proposed)	Universal Delivery Instruction Field Name	Max Length
46	Depository/Clearing System Identifier 1	35
47	Depository/Clearing System Identifier 2	35
48	Depository/Clearing System Identifier 3	35
49	Participant Name 1	35
49a	Participant Name 2	35
44	Account Reference 1	35
44a	Account Reference 2	35
43	Security Account Number	35
50	Sub Account Reference 1	35
50a	Sub Account Reference 2	35
51	Sub Account Number	35
45	Cash Account Number	35
52	Payment Currency	3
52A	Alternate Currency	3
45A	Alternate Cash Account Number	35

Table B-1 ALERT 3.0 Fields (Continued)

ISO Tag (proposed)	Universal Delivery Instruction Field Name	Max Length
40A	Custodian Name 1	35
40a	Custodian Name 2	35
40B	Custodian BIC	11
40C	Custodian Address 1	35
40c	Custodian Address 2	35
40D	Custodian City	35
40E	Custodian Locality	35
40F	Custodian Country	3
40G	Custodian Post Code	15
41A	Sub Agent Name 1	35
41a	Sub Agent Name 2	35
41B	Sub Agent BIC	11
41C	Sub Agent Address 1	35
41c	Sub Agent Address 2	35
41D	Sub Agent City	35
41E	Sub Agent Locality	35
41F	Sub Agent Country	3
41G	Sub Agent Post Code	15
42A	Correspondent Name 1	35
42a	Correspondent Name 2	35
42B	Correspondent BIC	11
42C	Correspondent Address 1	35
42c	Correspondent Address 2	35
42D	Correspondent City	35
42E	Correspondent Locality	35
42F	Correspondent Country	3
42G	Correspondent Post Code	15
53	Correspondent Cash Account Number	35
53A	Correspondent Security Account Number	35

Table B-1 ALERT 3.0 Fields (Continued)

ISO Tag (proposed)	Universal Delivery Instruction Field Name	Max Length
54	Relationship	1
55A	Registration Name 1	35
55a	Place of Settlement	35
55B	Registration Address 1	35
55b	Registration Address 2	35
55C	Registration City	35
55D	Registration Locality	35
55E	Registration Country	3
55F	Registration Post Code	15
56A	Settlement Contact	35
56B	Settlement Contact Phone	20
57	Special Instructions 1	35
57a	Special Instructions 2	35
91	Institution BIC	11
92	Institution Contact	35
92A	Institution Phone	20
93A	Interested Party 1 ID	8
93B	Interested Party 1 BIC	11
93C	Interested Party 1 Account Number	25
93D	Interested Party 1 Name	35
93E	Interested Party 1 Contact	35
93F	Interested Party 1 Phone	20
93G	Interested Party 1 Special Instructions 1	35
93Ga	Interested Party 1 Special Instructions 2	35
94A	Interested Party 2 ID	8
94B	Interested Party 2 BIC	11
94C	Interested Party 2 Account Number	25
94D	Interested Party 2 Name	35
94E	Interested Party 2 Contact	35

Table B-1 ALERT 3.0 Fields (Continued)

ISO Tag (proposed)	Universal Delivery Instruction Field Name	Max Length
94F	Interested Party 2 Phone	20
94G	Interested Party 2 Special Instructions 1	35
94Ga	Interested Party 2 Special Instructions 2	35
95A	Interested Party 3 ID	8
95B	Interested Party 3 BIC	11
95C	Interested Party 3 Account Number	25
95D	Interested Party 3 Name	35
95E	Interested Party 3 Contact	35
95F	Interested Party 3 Phone	20
95G	Interested Party 3 Special Instructions 1	35
95Ga	Interested Party 3 Special Instructions 2	35

C. Field Cross Reference

This appendix provides a cross-reference to MT511 message fields. It lists fields sorted by field name, and it lists fields sorted by MT511 tag. It contains the following sections:

MT511 Field Listing — Sorted by Field Name

Table C-1 MT511 Field Listing Sorted by Field Name

Data Dict#	Data Element	Tag	Format
35.	Accrued Interest (Added) (Subtracted)	34G 34H	[4n]3!a17d
19.	Advice Indicator	TF01	1p
22.	Agency/Principal/Cross Trade Indicator	83R	4c
31.	Average Price Indicator	33T4	1p
21.	Bought/Sold Indicator	23C	2a
64.	Charge/Tax Amount	71B3	3!a[s]17d
61.	Charge/Tax Type	71B1	4!a
11a.	Date of Message	TF12	8!n
58.	Deal Amount	32M	3!a[s]17d
59.	Exchange Rate	36I	17d
40.	Financial Instrument Attribute		
40.	Alternative Minimum Tax	23F/AMTX/	1!a
40.	Amortized Factor	23F/FCT/	17d
40.	Book Entry Only	23F/BE/	1!a
40.	Call Date	23F/CLD/	8!n
40.	Call Price	23F/CLP/	3!a17d
40.	Call Type	23F/CLT/	17p
40.	Coupon Rate	23F/CPN/	17d
40.	Current Face Value	23F/CFV/	17d
40.	Dated Date	23F/DD/	8!n
40.	Federal Tax	23F/FTX/	1!a
40.	Issuer	23F/ISR/	30p
40.	Maturity Date	23F/MDD/	8!n
40.	Odd First Coupon Date	23F/OFCD/	8!n
40.	Original Face Amount	23F/ORG/	3!a17d
40.	Rating	23F/RT/	6ae8p
40.	Yield	23F/YLD/	10ae[s]17d

Table C-1 MT511 Field Listing Sorted by Field Name (Continued)

Data Dict#	Data Element	Tag	Format
84.	First Sub-Message Type	TFH2	2!a
46.	Further Information for Party Identified		
46.	Account Reference	72B/ACCTREF/	20p
46.	ALERT Access Code	72B/ALAC/	16p
46.	ALERT Country Code	72B/ALCC/	3p
46.	ALERT Delivery Name	72B/ALDN/	12p
46.	ALERT Method Type	72B/ALMT/	12p
46.	ALERT Security Type	72B/ALSC/	3p
46.	Party Name	72B/NAM/	5*35p
39.	Identification of Financial Instrument	35B	7ce12c [4*30p]
85.	Last Sub-Message Type	TFH3	2!a
27a	Lot Size	TF15	3n
26.	Market of Execution	31P4	10p
83.	Message Type	TFH1	3a
78.	Net Proceeds	34B	3!a[s]17d
45.	Party Identification	80J	8p
43.	Party Type	23K	16p
45a.	Party's Reference to the Transaction	TF14	16p
23.	Quantity of Financial Instrument	35A	3!a17d
17.	Reason Code	TF06	16p
18.	Reason Narrative	72C	6*35p
8.	Receiver of Message	80a3	8p
81.	Reporting Detail	23P	35p
4.	Sender of Message	80a1	8p
82.	Sender to Receiver Information	72	5*35p
38.	Settlement Date	30S2	8!n
95.	Settlement Instruction Field Code	TF10	12p
96.	Settlement Instruction Field Value	TF11	5*35p

Table C-1 MT511 Field Listing Sorted by Field Name (Continued)

Data Dict#	Data Element	Tag	Format
32.	Special Concessions	33S	3!a[s]17d[eN]
94.	Special Concessions String		
94.	Special concessions expressed as rates	TF09/RAT/	8d
94.	Special concessions expressed as percents	TF09/PCT/	5d
42.	Standing Instruction Override Indicator	23O	1p
15.	Status/Response Code	23M	3n
16.	Status/Response Narrative	72A	5*35p
13.	Sub-Message Reference Number	20B	16p
1.	Sub-Message Type	23A	2!a
2.	Sub-Message Type Function	23B	2!n
3.	Sub-Message Type Function Version	12A	2!n
91.	TFS Protocol Version	TFH9	4p
11b.	Time of Message	TF13	6!n
24.	Trade Date	31P2	8!n
25.	Trade Time	31T	4!n[2n]
41.	Transaction Condition	23J	35p
27.	Transaction Price	33T2	3!a17d
14.	Transaction Version Number	20C	2n
51.	Type of Commission Sharing Arrangement	23Q	2p
12.	Type of Sub-Message Reference	20A	2!n

MT511 Field Listing — Sorted by MT511 Tag

Table C-2 MT511 Field Listing Sorted

Tag	Data Dict#	Data Element	Format
12A	3.	Sub-Message Type Function Version	2!n
20A	12.	Type of Sub-Message Reference	2!n
20B	13.	Sub-Message Reference Number	16p
20C	14.	Transaction Version Number	2n
23A	1.	Sub-Message Type	2!a
23B	2.	Sub-Message Type Function	2!n
23C	21.	Bought/Sold Indicator	2a
	40.	Financial Instrument Attribute	
23F/AMTX/	40.	Alternative Minimum Tax	1!a
23F/BE/	40.	Book Entry Only	1!a
23F/CFV/	40.	Current Face Value	17d
23F/CLD/	40.	Call Date	8!n
23F/CLP/	40.	Call Price	3!a17d
23F/CLT/	40.	Call Type	17p
23F/CPN/	40.	Coupon Rate	17d
23F/DD/	40.	Dated Date	8!n
23F/FCT/	40.	Amortized Factor	17d
23F/FTX/	40.	Federal Tax	1!a
23F/ISR/	40.	Issuer	30p
23F/MDD/	40.	Maturity Date	8!n
23F/RT/	40.	Rating	6ae8p
23F/YLD/	40.	Yield	10ae[s]17d
23F/ORG/	40.	Original Face Amount	3!a17d
23F/OFCD/	40.	Odd First Coupon Date	8!n
23J	41.	Transaction Condition	35p
23K	43.	Party Type	16p

Table C-2 MT511 Field Listing Sorted (Continued)

Tag	Data Dict#	Data Element	Format
23M	15.	Status/Response Code	3n
23O	42.	Standing Instruction Override Indicator	1p
23P	81.	Reporting Detail	35p
23Q	51.	Type of Commission Sharing Arrangement	2p
30S2	38.	Settlement Date	8!n
31P2	24.	Trade Date	8!n
31P4	26.	Market of Execution	10p
31T	25.	Trade Time	4!n[2n]
32M	58.	Deal Amount	3!a[s]17d
33S	32.	Special Concessions	3!a[s]17d[eN]
33T2	27.	Transaction Price	3!a17d
33T4	31.	Average Price Indicator	1p
34B	78.	Net Proceeds	3!a[s]17d
34G 34H	35.	Accrued Interest (Added) (Subtracted)	[4n]3!a17d
35A	23.	Quantity of Financial Instrument	3!a17d
35B	39.	Identification of Financial Instrument	7ce12c[4*30p]
36I	59.	Exchange Rate	17d
71B1	61.	Charge/Tax Type	4!a
71B3	64.	Charge/Tax Amount	3!a[s]17d
72	82.	Sender to Receiver Information	5*35p
72A	16.	Status/Response Narrative	5*35p
	46.	Further Information for Party Identified	
72B/ALAC/	46.	ALERT Access Code	16p
72B/ALCC/	46.	ALERT Country Code	3p
72B/ALDN/	46.	ALERT Delivery Name	12p
72B/ALMT/	46.	ALERT Method Type	12p
72B/ALSC/	46.	ALERT Security Type	3p

Table C-2 MT511 Field Listing Sorted (Continued)

Tag	Data Dict#	Data Element	Format
72B/NAM/	46.	Party Name	5*35p
72B/ACCTREF/	46.	Account Reference	20p
72C	18.	Reason Narrative	6*35p
80a1	4.	Sender of Message	8p
80a3	8.	Receiver of Message	8p
80J	45.	Party Identification	8p
83R	22.	Agency/Principal/Cross Trade Indicator	4c
TF01	19.	Advice Indicator	1p
TF06	17.	Reason Code	16p
	94.	Special Concessions String	
TF09/RAT/	94.	Special concessions expressed as rates	8d
TF09/PCT/	94.	Special concessions expressed as percents	5d
TF10	95.	Settlement Instruction Field Code	12p
TF11	96.	Settlement Instruction Field Value	5*35p
TF12	11a.	Date of Message	8!n
TF13	11b.	Time of Message	6!n
TF14	45a.	Party's Reference to the Transaction	16p
TF15	27a	Lot Size	3n
TFH1	83.	Message Type	3a
TFH2	84.	First Sub-Message Type	2!a
TFH3	85.	Last Sub-Message Type	2!a
TFH9	91.	TFS Protocol Version	4p

D. Reason Codes and Reason Narratives

Table D-1 Reason Codes and Reason Narratives

Reason Codes	Reason Narratives
30000	%s%s%s%s%s%s
30001	LINE=%s:Unknown tag: :%s:.
30002	LINE=%s:Unknown tag: :%s:/%s/.
30003	LINE=%s:Cannot determine sub-msg type.
30004	LINE=%s:Cannot determine sub-msg-function.
30005	LINE=%s:Invalid %s field: '%s'.
30006	LINE=%s:Field '%s' is not allowed in this message.
30007	LINE=%s:Tag :%s: is not allowed in this message.
30008	LINE=%s:Invalid date: '%s'.
30009	LINE=%s:Invalid time: '%s'.
30010	Field '%s' detected too many times (max=%s).
30011	Mandatory field '%s' is missing.
30012	LINE=%s:Value for field '%s' should be '%s'.
30013	LINE=%s:Value for field '%s' should be either '%s or '%s'.
30014	LINE=%s:Length of '%s' outside min/max range.
30015	LINE=%s:Length of narrative outside min/max range.
30016	LINE=%s:Maximum text lines exceeded (max=%s).
30017	LINE=%s:Blank lines not allowed.
30018	LINE=%s:Protocol Version must be first field in message.
30019	LINE=%s:Parser detected: %s (<cr><lf> pair required).

Table D-1 Reason Codes and Reason Narratives (Continued)

Reason Codes	Reason Narratives
30020	LINE=%s:Parser detected: %s at symbol '%s'.
30021	Fields missing: Neither Block nor Alloc msg.\n
30022	Fields missing: Neither Equity nor Fixed Income msg.\n
30023	LINE=%s:This field already specified.
30024	LINE=%s:This field must follow the field: '%s'.
30025	LINE=%s:This field cannot follow: '%s'.
30026	LINE=%s:Sender and Receiver fields are identical.
30027	LINE=%s: 'Versions' can only follow COMMON Reference.
30028	LINE=%s:Maximum text characters exceeded (max=%s).
30029	LINE=%s:Field '%s' is not consistent with %s msg.
30030	New message received but previous allocation complete not received.
30031	Allocation received but no block exists.
30032	Allocation message received does not match block
30033	Response message has invalid status change.
30034	Program error during accumulation.
30035	Program error during accumulation validation.
30036	VAL_ERR_PROGRAM_TOO_MANY_ALLOC
30037	LINE=%s: Field %s is not consistent with %s
30038	Cannot determine message type
30039	LINE=%s: Field %s is not allowed in %s party type
30040	Mandatory field '%s' is missing from %s party on line %s
30041	LINE=%s: Both %s and %s cannot appear in same msg

INDEX

L

M

O

R

S

T

Boston / New York
Tel: +1 866 49 OMGEO
Fax: +1 617 772 5330
E-mail: askomgeoamericas@omgeo.com

London
Tel: +44 (0)20 7369 7777
Fax: +44 (0)20 7369 7101
E-mail: askomgeoeurope@omgeo.com

Singapore
Tel: +65 6323 1238
Fax: +65 6323 4929
E-mail: askomgeoasia@omgeo.com

Chicago

Glasgow

Frankfurt

Hong Kong

Manila

Paris

San Francisco

Seoul

Stockholm

Sydney

Tokyo

A DTCC/Thomson Financial Company