# Swift

## Category 5 - Securities Markets
For Standards MT November 2023

# Message Reference Guide: Volume 4 (MT 568 - MT 599)

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

20 July 2023

Link to this document: https://www2.swift.com/go/book/cat5v4

# Table of Contents

# Category 5 Volume 1

Category 5 Volume 1 describes message types from MT 500 to MT 518.

# Category 5 Volume 2

Category 5 Volume 2 describes message types from MT 519 to MT 543.

# Category 5 Volume 3

Category 5 Volume 3 describes message types from MT 544 to MT 567.

# Category 5 Volume 4
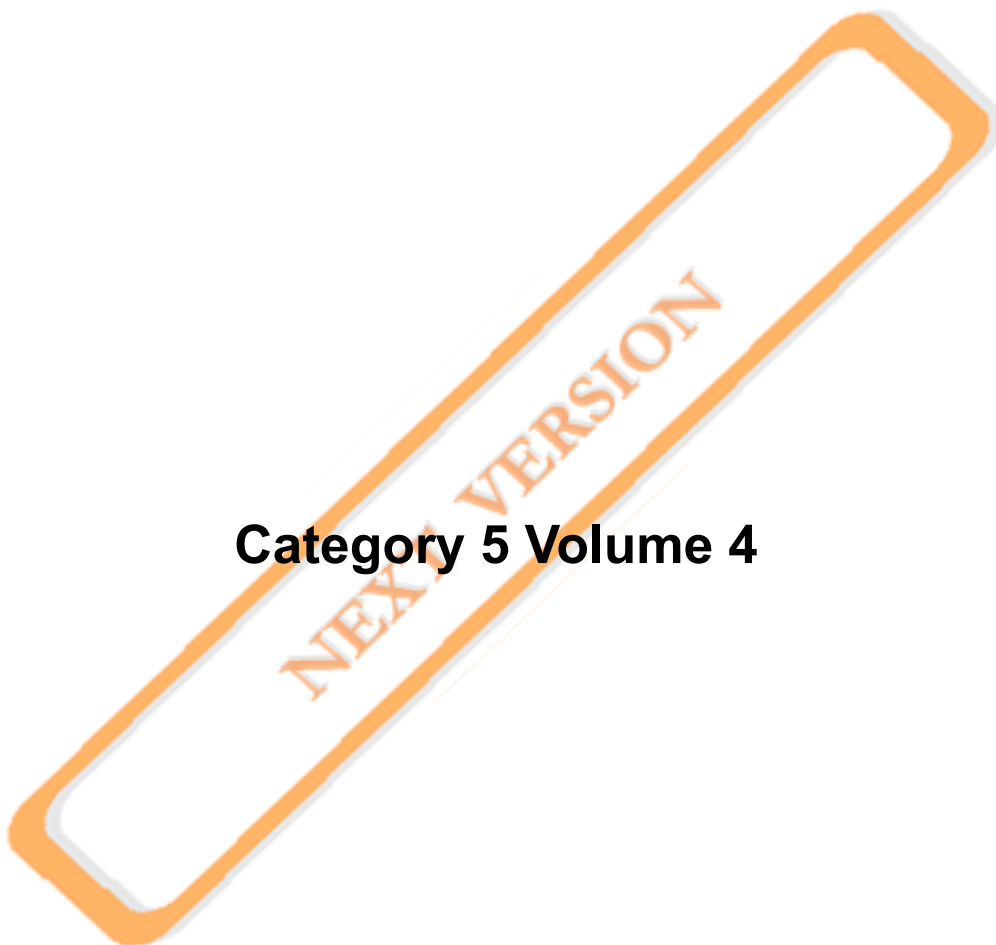
# Introduction

## Overview

Category 5 consists of messages which are exchanged among financial institutions involved in securities transactions.

Messages in this category include:

- trading instructions and confirmations
- settlement instructions and confirmations
- registration instructions and confirmations
- information about corporate actions and events
- capital and income advice
- statement and portfolio management information
- information about securities lending transactions
- information about collateral management transactions

There is also a special volume Category 5 Securities Markets Message Usage Guidelines explaining the use of the Trade Initiation and Confirmation messages and also the Settlement & Reconciliation and Corporate Action messages.

## Changes

This volume incorporates the following changes to Category 5 - Securities Markets as noted in the Standards Release Guide (SRG) 2023 and the relevant updates to the SRG 2023:

- All Category 5 messages: Relieve the restriction imposing the presence of a blockchain address or wallet account number for the usage of digital token quantities.
- MT 537
  - Add a new flag or indicator qualifier to the penalty report to indicate that the penalty is a continuation of the one of the page before it.
  - Add a new network validated rule to enforce the presence of the statement period 69a STAT in the monthly penalty report.
  - Add a new network validated rule to enforce the presence of the payment date 98a PAYD (pre-advise payment date) in the monthly penalty report.
- MT 537 and MT 548: Add sequence D1a1B1 to network validated rule C2. The NVR C2 states that, if the transaction type is against payment, then 19A PSTA is mandatory.
- MT 564, MT 565, MT 566, MT 567, MT 568: Harmonise the date/time format options to support consistency in the presence of the field 98a qualifiers across announcement and confirmation messages.
- MT 564 and MT 566: Add qualifier TAXR and WITL in fields 92a in sequence E1 of MT 564 and sequence D1 of MT 566. Add field 19B with qualifier TAXR in sequence E1 of MT 564 and in sequence D1 of MT 566. Add qualifier CINL in field 92a in sequence E2 of MT 564 and sequence D2 of MT 566. This will enable the communication of the tax rate that has been applied to the securities distribution/re-investment as well as the cash equivalent of the tax that has been deducted and could be reclaimed.

Swift continually applies editorial enhancements to its documentation to improve quality and ensure consistency. These changes are not published but are controlled in order to ensure that they have no impact on FIN validation.

| Important | This volume contains information effective as of the November 2023 Standards release. Therefore the 22 July 2022 edition of the Standards MT User Handbook volumes remains effective until November 2023. |

# Volume Formatting Explanation

This volume of the Standards User Handbook set contains general information about the category and a detailed description of each message type which is currently available for use. For each message type, the following information is provided:

## Message Type Scope

The scope specifies the Sender and Receiver of the message and provides an explanation on how the message is used. In some messages, an example of the message flow is also provided.

## Message Type Format Specifications

The format specifications are the rules for the layout of the message type. This information is provided in table form with the following information:

**MT nnn (Message Type Name)**

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|------|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 20C | SEME | Reference | Sender's Reference | :4!c//16x | 2 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 3 |
| O | 98a | PREP | Date/Time | Preparation Date/Time | A or C | 4 |
| M | 22F | TRTR | Indicator | Trade Transaction Type Indicator | :4!c/[8c]/4!c | 5 |
| **-----> Repetitive Optional Subsequence A1 Linkages** | | | | | | |
| M | 16R | | | Start of Block | LINK | 6 |
| O | 13A | LINK | Number Identification | Linked Transaction | :4!c//3!c | 7 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 8 |
| M | 16S | | | End of Block | LINK | 9 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| **-----\| End of Optional Subsequence A1 Linkages** | | | | | | |
| M | 16S | | | End of Block | GENL | 10 |

- **MT nnn (Message Type Name)** provides the message type number and name
- **Status** indicates if the field is
  - **M** = Mandatory
  - **O** = Optional - Network Validated Rules may apply

  The status **M** for fields in optional (sub)sequences means that the field must be present if the (sub)sequence is present and is otherwise not allowed.
- **Tag** is the field identification.
- **Qualifier** specifies the qualifier to be used in the field. In cases where more than one qualifier may be used in a field, this column will be 4!c.
- **Generic Field Name** is the generic, that is, ISO 15022, name for the field. This column will be blank if the field is not a generic field.
- **Detailed Field Name** is the detailed name of the field tag, for this message type.
- **Content/Options** provides permitted field length and characteristics. For information concerning field structure, notation and character restrictions, see the Standards MT General Information.
- **No.** identifies the number of the field in the Field Specifications for the message type.

Some messages are separated into sequences of fields, as shown above. An arrow indicates that a sequence of fields may be repeated.

# MT Network Validated Rules

Network validated rules are validated on the network, that is, rules for which an error code is defined. Rules specified in this section affect more than one field in the message, placing a 'condition' on one of the fields specified. They are identified as **Cn**, or conditional rules.

# MT Usage Rules

Usage rules are not validated on the network, that is, rules for which no error code is defined, but are nevertheless mandatory for the correct usage of the message. Rules specified in this section affect more than one field in the message, or more than one Swift message.

# MT Guidelines

Guidelines are not validated on the network and are not mandatory for the correct usage of the message. They concern good practices. Guidelines specified in this section affect more than one field in the message, or more than one Swift message.

# MT Field Specifications

The rules for the use of each field in the message are specified in this section. Each field is identified by its index number (as shown in the **No.** column of the MT Format Specifications), field tag and detailed field name, followed by a description of the field, which may contain some or all of the following:

- FORMAT specifies the field formats which are allowed for the field.

- PRESENCE indicates if the field is mandatory, optional or conditional in its sequence.

- QUALIFIER lists the qualifiers which may be used for the field. An explanation for reading the qualifier table may be found in the Category 5 Securities Markets Message Usage Guidelines.

- DEFINITION specifies the definition of the field in the message type.

- CODES lists all codes available for use in the field. If there is more than one subfield for which codes are defined, each separate code list will be identified with a CODES heading. When a list of codes is validated by the network, the error code will be specified.

- NETWORK VALIDATED RULES specifies rules that are validated on the network, that is, rules for which an error code is defined. Generally, rules specified in this section affect only the field in which they appear. In some cases, rules which are validated at the message level, that is, rules which affect more than one field, are repeated in this section. This is the case when the rule does not affect the presence of the field, but information within several fields, for example, a currency which must be the same for more than one field in the message.

- USAGE RULES specifies rules that are not validated on the network, that is, rules for which no error code is defined, but are nevertheless mandatory for the correct usage of the field. Rules specified in this section affect only the field in which they appear.

- MARKET PRACTICE RULES specifies rules published by the Securities Market Practice Group (SMPG). It informs the reader of the existence of a global market practice document on the business process in which the concerned field is used. The absence of a market practice rule notation does not mean that no market practices exist for the concerned field. The presence of a market practice rule is merely an indicator of a known market practice. Furthermore, readers should be aware that in addition to global market practices there may also be country-specific requirements that should be considered when using the field. For more details on SMPG market practice documentation, refer to www.smpg.info.

- EXAMPLES provides one or more examples of the field as it will be formatted/used.

# MT Mapping

MT mapping provides an explanation of how to map the fields of the message into another Swift message, either of the same or a different message type.

# MT Examples

Examples are provided to illustrate the correct use of a message. Examples always include the following information:

- **Narrative** provides a brief description of a transaction

- **Information Flow** illustrates the relationships between the parties involved in the message. An explanation of the flow diagram can be found in the Standards MT General Information.

- **Swift Message** provides the message using the defined Swift format, and providing an explanation, where necessary, of the fields which have been used.

# Category 5 Message Types

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

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

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

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

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

| MT | MT Name | Purpose | Signed[1] | Max. Length | MUG |
|---|---|---|---|---|---|
| 548 | Settlement Status and Processing Advice | Advises the status of a settlement instruction or replies to a cancellation request | Y | 10,000 | N |
| 549 | Request for Statement/ Status Advice | Requests a statement or a status message | Y | 10,000 | N |
| 558 | Triparty Collateral Status and Processing Advice | Provides validation results and status advice re collateral instructions and proposed collateral movements | Y | 10,000 | Y |
| 564 | Corporate Action Notification | Provides an account owner with details of a corporate action event and the choices available to the account owner. It also provides the account owner with details on the impact a corporate action event will have on a safekeeping or cash account, for example, entitlement calculation | Y | 10,000 | N |
| 565 | Corporate Action Instruction | Instructs the custodian on the investment decision made by an account owner relative to a corporate action event | Y | 10,000 | N |
| 566 | Corporate Action Confirmation | Confirms to the account owner that securities and/or cash have been credited/debited to an account as a result of a corporate action event | Y | 10,000 | N |
| 567 | Corporate Action Status and Processing Advice | Indicates the status, or a change in status, of a corporate action-related transaction previously instructed by, or executed on behalf of, the account owner | Y | 10,000 | N |
| 568 | Corporate Action Narrative | Provides complex instructions or narrative details relating to a corporate action event | Y | 10,000 | N |
| 569 | Triparty Collateral and Exposure Statement | Provides the details of the valuation of both the collateral and the exposure | Y | 10,000 | Y |
| 575 | Report of Combined Activity | Reports on all securities and cash activity for a given combination of safekeeping and cash accounts | Y | 10,000 | Y |
| 576 | Statement of Open Orders | Provides details of orders to buy or to sell financial instruments, as at a specified date, which have been accepted by the Sender, but which have not yet been executed | Y | 10,000 | N |

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

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

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

*Registration is free of charge. To register to use one or more message types, submit a registration request (**Order Message User Group**) through **mySWIFT** > Order, change or terminate products > Order Products and Services > Message User Group (MUG).*

*To withdraw from a MUG, use the **Terminate your MUG subscription** request. The form is available through **mySWIFT** > Order, change or terminate products > Terminate and deactivate > Message User Group (MUG).*

*To get the list of other members of a particular MUG, please contact Support.*
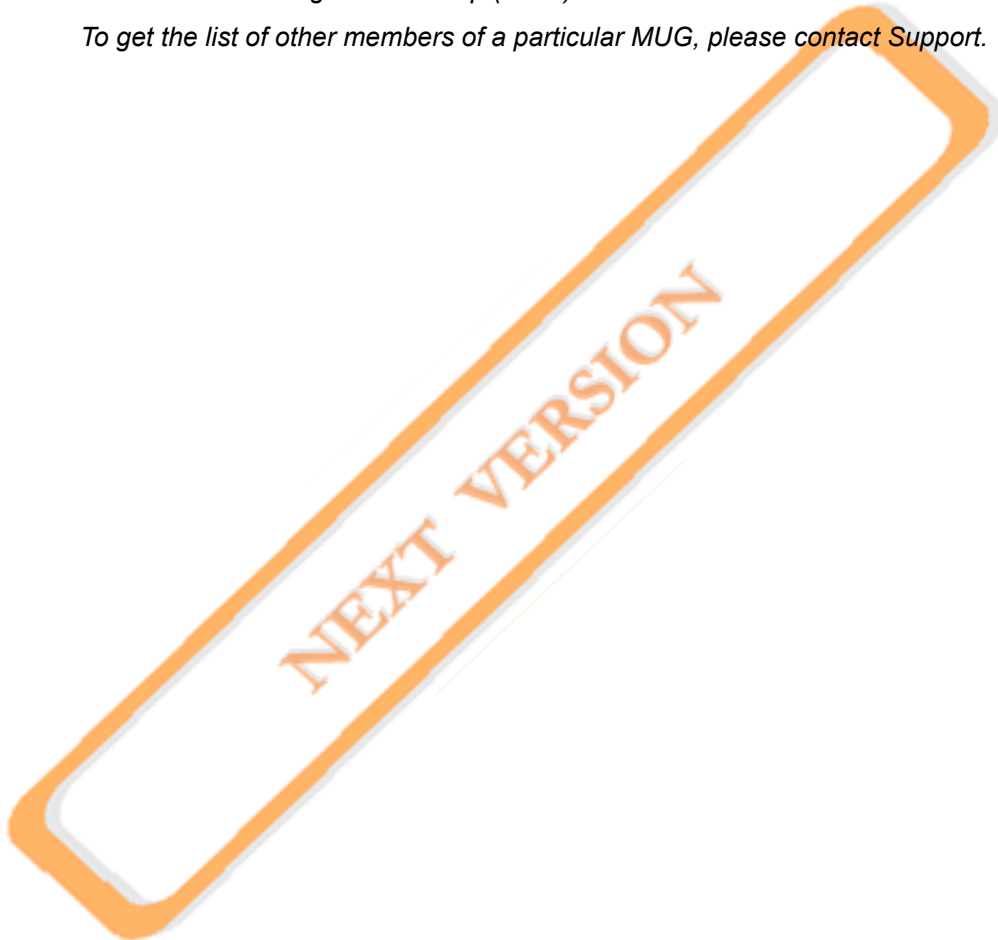
# Euro - Impact on Category Message Standards

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

# Securities Data Source Schemes

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

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

- data source issuer code - where the purpose is to identify the institution issuing a proprietary code

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

# Process

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

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

The following principles have been agreed and will be applied:

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

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

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

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

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

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

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

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

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

   Example fields: Party

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

# Data Source Scheme List

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

Consult www.swift.com or www.iso15022.org for the latest list.

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

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

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

# MT 568 Corporate Action Narrative

## MT 568 Scope

This message is sent between an account owner and an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian. This message is bi-directional.

This message is used to provide complex instructions or narrative details relating to a corporate action event.

This message may also be sent by an information provider, such as a market data provider or a stock exchange, to provide details of a corporate action event.

This message may also be used to:

- cancel a previously sent corporate action narrative

- re-send a corporate action narrative previously sent

- provide a third party with a copy of the message

## MT 568 Format Specifications

**MT 568 Corporate Action Narrative**

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|------|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| O | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |
| -----> | | | | | | |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 3 |
| -----| | | | | | | |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 4 |
| M | 22F | CAEV | Indicator | Corporate Action Event Indicator | :4!c/[8c]/4!c | 5 |
| O | 98a | PREP | Date/Time | Preparation Date/Time | A, C, or E | 6 |
| **-----> Optional Repetitive Subsequence A1 Linkages** | | | | | | |
| M | 16R | | | Start of Block | LINK | 7 |
| O | 22F | LINK | Indicator | Linkage Type Indicator | :4!c/[8c]/4!c | 8 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| O | 13a | LINK | Number Identification | Linked Message | A or B | 9 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 10 |
| M | 16S | | | End of Block | LINK | 11 |
| -----| End of Subsequence A1 Linkages | | | | | | |
| M | 16S | | | End of Block | GENL | 12 |
| End of Sequence A General Information | | | | | | |
| Optional Sequence B Underlying Securities | | | | | | |
| M | 16R | | | Start of Block | USECU | 13 |
| O | 95a | ACOW | Party | Account Owner | P or R | 14 |
| M | 97a | 4!c | Account | (see qualifier description) | A, C, or D | 15 |
| O | 94a | SAFE | Place | Place of Safekeeping | B, C, or F | 16 |
| O | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 17 |
| Optional Subsequence B1 Financial Instrument Attributes | | | | | | |
| M | 16R | | | Start of Block | FIA | 18 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c[/30x] | 19 |
| O | 22F | MICO | Indicator | Method of Interest Computation Indicator | :4!c/[8c]/4!c | 20 |
| O | 12a | CLAS | Type of Financial Instrument | Classification Type | A or C | 21 |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 22 |
| -----> | | | | | | |
| O | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 23 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 24 |
| -----| | | | | | | |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| O | 36a | 4!c | Quantity of Financial Instrument | (see qualifier description) | B or D | 25 |
| -----| | | | | | | |
| M | 16S | | | End of Block | FIA | 26 |
| **End of Subsequence B1 Financial Instrument Attributes** | | | | | | |
| -----> | | | | | | |
| O | 93a | 4!c | Balance | (see qualifier description) | B, C, E, or F | 27 |
| -----| | | | | | | |
| M | 16S | | | End of Block | USECU | 28 |
| **End of Sequence B Underlying Securities** | | | | | | |
| **Mandatory Sequence C Additional Information** | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 29 |
| -----> | | | | | | |
| M | 70a | 4!c | Narrative | (see qualifier description) | E or F | 30 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 31 |
| -----| | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 32 |
| **End of Sequence C Additional Information** | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 568 Network Validated Rules

**C1** If the message is a replacement, an eligible balance notification or a reminder, that is, Function of the Message (field 23G) is REPL, REPE or RMDR, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed.

If the message is a cancellation or a withdrawal that is, Function of the Message (field 23G) is respectively CANC or WITH, then subsequence A1 (Linkages) is optional in the message, and

field :20C::PREV may only appear once in only one occurrence of A1; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): `E08`).

| Sequence A<br>if field :23G: is ... | Then subsequence A1 is ... | And field :20C::PREV is ... |
|---|---|---|
| REPL, REPE or RMDR | Mandatory (minimum one occurrence of A1 must be present) | Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1 |
| CANC or WITH | Optional | Optional in one single occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1 |
| NEWM | Optional | Not applicable |

**C2** In sequence C Additional Information, all qualifiers of field 70a are optional, but at least one qualifier (any one) must be present (Error code(s): `D92`).

**C3** In sequence B, field :93B::ELIG cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR (Error code(s): `C71`).

| Sequence B<br>if field :93B::ELIG is ... | Then one occurrence of :93B::ELIG must be ... | And the other occurrence of :93B::ELIG must be ... |
|---|---|---|
| Repeated | :93B::ELIG//FAMT and DSS must not be present | :93B::ELIG//AMOR and DSS must not be present |
| Not repeated | Not applicable | Not applicable |

**Note**     *When used with format option F, field 93a qualifier ELIG cannot be repeated.*

# MT 568 Usage Rules

- This message should not be used in lieu of a structured message, that is, the MTs 564, 565, 566, or 567.

- The sequence Financial Instrument Attribute (FIA) is intended to provide additional information regarding the terms and conditions of a securities issue. The objective of the sequence FIA is to ensure unambiguous identification of the security by the Receiver. It is recommended that the sequence FIA not be used unless required by a specific corporate action event, pursuant to a bilateral agreement, or when a valid ISIN or security identifier is not available.

- The basic details of a proxy voting can be announced in the MT 564 Corporate Action Notification. If not all the details can be included in the MT 564, for example, the agenda of the general meeting the MT 568 can be used and should refer to the MT 564 in the linkages sequence.

# MT 568 Market Practice Rules

The Securities Market Practice Group (SMPG) has published market practice recommendations on the use of the MT 568. These market practices, as well as event samples, are available on www.smpg.info.

# MT 568 Field Specifications

## MT 568 - 1. Field 16R: Start of Block

**Format**

Option R          16c

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

GENL          General Information

## MT 568 - 2. Field 28E: Page Number/Continuation Indicator

**Format**

Option E          5n/4!c                    (Page Number)(Continuation Indicator)

**Presence**

Optional in mandatory sequence A

**Definition**

This field provides the page number and a continuation indicator to indicate that the multi-parts narrative is to continue or that the message is the last page of the multi-parts narrative.

**Codes**

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

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

# MT 568 - 3. Field 20C: Reference

### Format

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

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | CORP | N | | C | Corporate Action Reference |
| 2 | M | SEME | N | | C | Sender's Message Reference |
| 3 | O | COAF | N | | C | Official Corporate Action Event Reference |

### Definition

This qualified generic field specifies:

| COAF | Official Corporate Action Event Reference | Official and unique reference assigned by the official central body/ entity within each market at the beginning of a corporate action event. |
|---|---|---|
| CORP | Corporate Action Reference | Reference assigned by the account servicer to unambiguously identify a corporate action event. |
| SEME | Sender's Message Reference | Reference assigned by the Sender to unambiguously identify the message. |

### Network Validated Rules

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

### Market Practice Rules

The Securities Market Practice Group (SMPG) has published market practice recommendations on the structure and usage of the Official Corporate Action Event Reference (COAF). Those recommendations are available in the SMPG Global Market Practices Part 1 document on www.smpg.info.

# MT 568 - 4. Field 23G: Function of the Message

### Format

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

**Presence**

Mandatory in mandatory sequence A

**Definition**

This field identifies the function of the message.

**Codes**

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

| | | |
|------|--------------------------------|----------------------------------------------------------------------------------------------------------------------------|
| CANC | Cancellation Request | Message requesting the cancellation of a previously sent message. |
| NEWM | New | New message. |
| REPE | Eligible Balance Notification | Message reporting an eligible balance that may or may not include an entitlement calculation or a revised entitlement calculation. |
| REPL | Replacement | Message replacing a previously sent message. |
| RMDR | Reminder | Message sent as a reminder of an event taking place. |
| WITH | Withdrawal | Message sent to void a previously sent notification due to the withdrawal of the event or offer by the issuer. |

**Codes**

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

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

**Usage Rules**

To cancel or withdraw a previously announced corporate action event, Function is respectively CANC or WITH. The presence of the Sender's reference of the message to be cancelled (PREV) is not required in the linkages sequence. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

# MT 568 - 5. Field 22F: Indicator: Corporate Action Event Indicator

**Format**

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

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | M | CAEV | N | | F | Corporate Action Event Indicator |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CAEV | Corporate Action Event Indicator | Specifies the type of corporate event. |

**Codes**

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

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

| CAPD | Capital Distribution | The corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
|------|---------------------|-------------|
| CAPG | Capital Gains Distribution | Distribution of profits resulting from the sale of company assets, for example, Shareholders of Mutual Funds, Unit Trusts, or Sicavs are recipients of capital gains distributions which are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |
| CERT | Non-US TEFRA D Certification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| CLSA | Class Action/ Proposed Settlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CMET | Court Meeting | Announcement of a meeting at a Court. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio. |
| COOP | Company Option | A company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CREV | Credit Event | An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfill its financial obligations (as defined in terms and conditions). |
| DECR | Decrease in Value | Reduction of face value of a single share. The number of circulating shares remains unchanged. This event may include a cash payout to holders. |

| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention. |
|------|------------|---------|
| DFLT | Bond Default | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| DLST | Trading Status: Delisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DRCA | Cash Distribution From Non-Eligible Securities Sales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DRIP | Dividend Reinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DTCH | Dutch Auction | An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| DVCA | Cash Dividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. |
| DVOP | Dividend Option | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DVSC | Scrip Dividend/ Payment | Dividend or interest paid in the form of scrip. |
| DVSE | Stock Dividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |

| EXRI | Call on Intermediate Securities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
|------|------|------|
| EXTM | Maturity Extension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| EXWA | Warrant Exercise | Warrant conversion. Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| INCR | Increase in Value | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| INTR | Interest Payment | Interest payment distributed to holders of an interest bearing asset. |
| LIQU | Liquidation Dividend/ Liquidation Payment | A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| MCAL | Full Call/Early Redemption | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| MEET | Annual General Meeting | Annual general meeting. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | Non-Official Offer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| ODLT | Odd Lot Sale/ Purchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OMET | Ordinary General Meeting | Ordinary general meeting. |
| OTHR | Other Event | Other event, use only when no other event type applies, for example, a new event type. |

| | | |
|---|---|---|
| PARI | Pari-Passu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc. |
| PCAL | Partial Redemption Without Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). |
| PDEF | Partial Defeasance/ Pre-Funding | Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PINK | Pay In Kind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | Place of Incorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PPMT | Instalment Call | An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| PRED | Partial Redemption With Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PRIO | Priority Issue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| REDM | Final Maturity | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | Remarketing Agreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| RHDI | Intermediate Securities Distribution | The distribution of intermediate securities that gives the holder the right to take part in a future event. |
| RHTS | Rights Issue/ Subscription Rights/Rights Offer | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| SHPR | Shares Premium Dividend | This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |

| SMAL | Smallest Negotiable Unit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
|------|------|------|
| SOFF | Spin-Off | A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| SPLF | Stock Split/Change in Nominal Value/ Subdivision | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| SPLR | Reverse Stock Split/Change in Nominal Value | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| SUSP | Trading Status: Suspended | Trading in the security has been suspended. |
| TEND | Tender/Acquisition/ Takeover/Purchase Offer | An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| TNDP | Tax On Non-Distributed Proceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |
| TREC | Tax Reclaim | Event related to tax reclaim activities. |
| WRTH | Worthless | Booking out of valueless securities. |
| WTRC | Withholding Tax Relief Certification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| XMET | Extraordinary or Special General Meeting | Extraordinary or special general meeting. |

**Usage Rules**

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

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

The code REDM must only be used when the redemption is decided by the issuer and not by the securities holders.

# MT 568 - 6. Field 98a: Date/Time: Preparation Date/Time

**Format**

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

| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |
| Option E | :4!c//8!n6!n[,3n][/[N]2!n[2!n]] | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

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

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

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

# MT 568 - 7. Field 16R: Start of Block

**Format**

| Option R | 16c |

**Presence**

Mandatory in optional subsequence A1

**Definition**

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

**Codes**

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

| LINK | Linkages |

## MT 568 - 8. Field 22F: Indicator: Linkage Type Indicator

### Format

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

### Presence

Optional in optional subsequence A1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | LINK | N | | F | Linkage Type Indicator |

### Definition

This qualified generic field specifies:

| LINK | Linkage Type Indicator | Specifies when the instruction is to be executed relative to a linked instruction. |

### Codes

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

| AFTE | After | Indicates that the message is to be processed after the linked message. |
| BEFO | Before | Indicates that the message is to be processed before the linked message. |
| INFO | Information | Indicates that the messages are linked for information purposes only. |
| WITH | With | Indicates that the message is to be processed with the linked message. |

### Usage Rules

If code WITH is used, it links together one or more instructions which become bound and which must be executed together. Even if one single instruction can not be executed, then all the other instructions must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 instructions.

## MT 568 - 9. Field 13a: Number Identification: Linked Message

### Format

| Option A | :4!c//3!c | (Qualifier)(Number Id) |

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

**Presence**

Optional in optional subsequence A1

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

**Usage Rules**

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

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

# MT 568 - 10. Field 20C: Reference

**Format**

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

**Presence**

Mandatory in optional subsequence A1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | PREV | N | C1 | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |

**Network Validated Rules**

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

# MT 568 - 11. Field 16S: End of Block

**Format**

Option S         16c

**Presence**

Mandatory in optional subsequence A1

**Definition**

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

**Codes**

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

LINK         Linkages

# MT 568 - 12. Field 16S: End of Block

**Format**

Option S         16c

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

GENL         General Information

## MT 568 - 13. Field 16R: Start of Block

**Format**

| Option R | 16c |

**Presence**

Mandatory in optional sequence B

**Definition**

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

**Codes**

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

USECU        Underlying Securities


## MT 568 - 14. Field 95a: Party: Account Owner

**Format**

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

**Presence**

Optional in optional sequence B

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

ACOW        Account Owner        Party that owns the account.


**Network Validated Rules**

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

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

### Usage Rules

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

# MT 568 - 15. Field 97a: Account

### Format

| Option A | `:4!c//35x` | (Qualifier)(Account Number) |
|---|---|---|
| Option C | `:4!c//4!c` | (Qualifier)(Account Code) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

### Presence

Mandatory in optional sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SAFE | N | | A or C | Safekeeping Account |
| | or | BCAW | N | | D | Blockchain Address or Wallet |

### Definition

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|---|---|---|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

In option C, if Qualifier is SAFE, Account Code must contain the following code (Error code(s): K97):

| GENR | General | Announcement applies to all safekeeping accounts that own underlying security. (Used for general or preliminary announcements). |
|---|---|---|

# MT 568 - 16. Field 94a: Place: Place of Safekeeping

### Format

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

| | | |
|---|---|---|
| Option C | `:4!c//2!a` | (Qualifier)(Country Code) |
| Option F | `:4!c//4!c/4!a2!a2!c[3!c]` | (Qualifier)(Place Code)(Identifier Code) |

### Presence

Optional in optional sequence B

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Codes

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

| | | |
|---|---|---|
| ALLP | All Places of Safekeeping | Used when there is a need to indicate that the details apply to all places of safekeeping where the stock is held. |
| SHHE | Shares Held Elsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

### Codes

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

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

**Network Validated Rules**

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

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

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

**Usage Rules**

The Place of Safekeeping functionality is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

# MT 568 - 17. Field 35B: Identification of the Financial Instrument

### Format

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

### Presence

Optional in optional sequence B

### Definition

This field identifies the financial instrument.

### Network Validated Rules

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

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

### Usage Rules

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

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

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

It is strongly recommended that the ISIN be used.

## MT 568 - 18. Field 16R: Start of Block

### Format

Option R        16c

### Presence

Mandatory in optional subsequence B1

### Definition

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

### Codes

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

FIA        Financial Instrument Attributes

## MT 568 - 19. Field 94B: Place: Place of Listing

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Codes

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

EXCH      Stock Exchange      Place of listing is a stock exchange.

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

| PRIM | Primary Market | Place of listing is the primary market. |
| SECM | Secondary Market | Place of listing is the secondary market. |

**Network Validated Rules**

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

**Usage Rules**

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

**Example**

```
:94B::PLIS//EXCH/XNYS
```

# MT 568 - 20. Field 22F: Indicator: Method of Interest Computation Indicator

**Format**

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

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | MICO | N | | F | Method of Interest Computation Indicator |

**Definition**

This qualified generic field specifies:

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

**Codes**

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

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

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

# MT 568 - 21. Field 12a: Type of Financial Instrument: Classification Type

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Usage Rules

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

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

### Example

:12C::CLAS//ESVUFR (CFI code for equity, common share, voting rights, unrestricted, fully paid and registered)

# MT 568 - 22. Field 11A: Currency: Currency of Denomination

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

# MT 568 - 23. Field 98A: Date/Time

**Format**

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

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | COUP | N | | A | Coupon Date |
| 2 | O | EXPI | N | | A | Expiry Date |
| 3 | O | FRNR | N | | A | Floating Rate Fixing Date |
| 4 | O | MATU | N | | A | Maturity Date |
| 5 | O | ISSU | N | | A | Issue Date |
| 6 | O | CALD | N | | A | Call Date |
| 7 | O | PUTT | N | | A | Put Date |
| 8 | O | DDTE | N | | A | Dated Date |
| 9 | O | CONV | N | | A | Conversion Date |

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

# MT 568 - 24. Field 92A: Rate

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PRFC | N | | A | Previous Factor |
| 2 | O | NWFC | N | | A | Next Factor |
| 3 | O | INTR | N | | A | Interest Rate |
| 4 | O | NXRT | N | | A | Next Interest Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| INTR | Interest Rate | Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest. |
| NWFC | Next Factor | Factor used to calculate the value of the outstanding principal of the financial instrument (for factored securities) that will applicable after the redemption (factor) date. |
| NXRT | Next Interest Rate | Interest rate applicable to the next interest payment period in relation to variable rate instruments. |
| PRFC | Previous Factor | Factor used to calculate the value of the outstanding principal of the financial instrument (for factored securities) until the next redemption (factor) date. |

**Network Validated Rules**

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

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

**Usage Rules**

Sign must be present when Rate is negative.

Except for previous (PRFC) and next (NWFC) factor rates (typically defined as a decimal), when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

In case of partial redemption by pool factor, PRFC (Previous Factor) provides the factor applicable before redemption and NWFC provides the factor applicable after redemption.

# MT 568 - 25. Field 36a: Quantity of Financial Instrument

**Format**

| | | |
|---|---|---|
| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | MINO | N | | B or D | Minimum Nominal Quantity |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 2 | O | SIZE | N | | B or D | Contract Size |

### Definition

This qualified generic field specifies:

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

### Codes

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

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

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| | | |
|------|--------------------------|--------------------------------------------------------|
| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

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

### Usage Rules

Format option D may only be used for digital assets.

# MT 568 - 26. Field 16S: End of Block

### Format

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

### Presence

Mandatory in optional subsequence B1

**Definition**

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

**Codes**

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

FIA          Financial Instrument Attributes

# MT 568 - 27. Field 93a: Balance

**Format**

| Option B | `:4!c/[8c]/4!c/[N]15d` | (Qualifier)(Data Source Scheme) (Quantity Type Code)(Sign)(Balance) |
| Option C | `:4!c//4!c/4!c/[N]15d` | (Qualifier)(Quantity Type Code) (Balance Type Code)(Sign)(Balance) |
| Option E | `:4!c//4!c/4!c/[N]30d` | (Qualifier)(Quantity Type Code) (Balance Type Code)(Sign)(Balance of Digital Tokens) |
| Option F | `:4!c/[8c]/4!c/[N]30d` | (Qualifier)(Data Source Scheme) (Quantity Type Code)(Sign)(Balance of Digital Tokens) |

**Presence**

Optional in optional sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ELIG | R | C3 | B or F | Total Eligible for Corporate Action Balance |
| 2 | O | BLOK | N | | B, C, or E | Blocked Balance |
| 3 | O | BORR | N | | B, C, or E | Borrowed Balance |
| 4 | O | COLI | N | | B, C, or E | Collateral In Balance |
| 5 | O | COLO | N | | B, C, or E | Collateral Out Balance |
| 6 | O | LOAN | N | | B, C, or E | On Loan Balance |
| 7 | O | PEND | R | | B, C, or E | Pending Delivery Balance |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 8 | O | PENR | R | | B, C, or E | Pending Receipt Balance |
| 9 | O | REGO | N | | B, C, or E | Out for Registration Balance |
| 10 | O | SETT | N | | B, C, or E | Settlement Position Balance |
| 11 | O | SPOS | N | | B, C, or E | Street Position Balance |
| 12 | O | TRAD | N | | B, C, or E | Trade Date Position Balance |
| 13 | O | TRAN | N | | B, C, or E | In Transshipment Balance |
| 14 | O | NOMI | N | | B, C, or E | Registered Balance |
| 15 | O | CONB | N | | B, C, or E | Confirmed Balance |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| BLOK | Blocked Balance | Balance of financial instruments that are blocked. |
| BORR | Borrowed Balance | Balance of financial instruments that have been borrowed from another party. |
| COLI | Collateral In Balance | Balance of securities that belong to a third party and that are held for the purpose of collateralisation. |
| COLO | Collateral Out Balance | Balance of securities that belong to the safekeeping account indicated within this message, and are deposited with a third party for the purpose of collateralisation. |
| CONB | Confirmed Balance | Balance of securities that was confirmed. |
| ELIG | Total Eligible for Corporate Action Balance | Total balance of securities eligible for this corporate action event. The entitlement calculation is based on this balance. |
| LOAN | On Loan Balance | Balance of financial instruments that have been loaned to a third party. |
| NOMI | Registered Balance | Balance of financial instruments that are registered (in the name of a nominee name or of the beneficial owner). |
| PEND | Pending Delivery Balance | Balance of financial instruments that are pending delivery. |

| PENR | Pending Receipt Balance | Balance of financial instruments that are pending receipt. |
|------|-------------------------|------------------------------------------------------------|
| REGO | Out for Registration Balance | Balance of financial instruments currently being processed by the institution responsible for registering the new beneficial owner (or nominee). |
| SETT | Settlement Position Balance | Balance of securities representing only settled transactions; pending transactions not included. |
| SPOS | Street Position Balance | Balance of financial instruments that remain registered in the name of the prior beneficial owner. |
| TRAD | Trade Date Position Balance | Balance of securities based on trade date, that is, includes all pending transactions in addition to the balance of settled transactions. |
| TRAN | In Transshipment Balance | Balance of physical securities that are in the process of being transferred from one depository/agent to another. |

## Codes

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

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

## Codes

In option F, if Qualifier is ELIG and Data Source Scheme is not present, Quantity Type Code must contain the following code (Error code(s): K93):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |
|------|---------------------------|-----------------------------------------------------------------------------------------------|

## Codes

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

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

**Codes**

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

| | | |
|---|---|---|
| ELIG | Eligible | Balance is eligible for this corporate action. |
| NELG | Not Eligible | Balance is not eligible for this corporate action. |

**Codes**

In option E, Quantity Type Code must contain the following code (Error code(s): K93):

| | | |
|---|---|---|
| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

**Codes**

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

| | | |
|---|---|---|
| ELIG | Eligible | Balance of securities eligible for this corporate action event. |
| NELG | Not Eligible | Balance of securities not eligible for this corporate action event. |

**Network Validated Rules**

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

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

**Usage Rules**

Sign must be present when Balance is negative.

Format option E or F may only be used for digital assets.

# MT 568 - 28. Field 16S: End of Block

**Format**

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

**Presence**

Mandatory in optional sequence B

**Definition**

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

**Codes**

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

| | |
|---|---|
| USECU | Underlying Securities |

## MT 568 - 29. Field 16R: Start of Block

### Format

Option R                     16c

### Presence

Mandatory in mandatory sequence C

### Definition

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

### Codes

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

ADDINFO            Additional Information

## MT 568 - 30. Field 70a: Narrative

### Format

| Option E | :4!c//10*35x | (Qualifier)(Narrative) |
| Option F | :4!c//8000z | (Qualifier)(Narrative) |

### Presence

Mandatory in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | ADTX | R | C2 | E or F | Additional Text |
| 2 | O | REGI | R | C2 | E or F | Registration Details |
| 3 | O | INCO | R | C2 | E or F | Information Conditions |
| 4 | O | COMP | R | C2 | E or F | Information to be Complied With |
| 5 | O | PACO | R | C2 | E | Party Contact Narrative |
| 6 | O | WEBB | R | C2 | E or F | Web Site Address |
| 7 | O | TAXE | R | C2 | E or F | Taxation Conditions |
| 8 | O | DISC | R | C2 | E or F | Disclaimer |
| 9 | O | TXNR | R | C2 | E or F | Narrative Version |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 10 | O | CETI | R | C2 | E or F | Certification/Breakdown Narrative |
| 11 | O | PTNI | R | C2 | E or F | Processing Text for Next Intermediary |

**Definition**

This qualified generic field specifies:

| ADTX | Additional Text | Provides additional information or specifies in more detail the content of a message. This field may only be used when the information to be transmitted, cannot be coded. |
|------|-----------------|--------------|
| CETI | Certification/ Breakdown Narrative | Provides additional information about the type of certification/ breakdown required. |
| COMP | Information to be Complied With | Provides information conditions to the account owner that are to be complied with, for example, not open to US/Canadian residents, QIB or SIL to be provided. |
| DISC | Disclaimer | Provides a disclaimer relative to the information provided in the message. It may be ignored for automated processing. |
| INCO | Information Conditions | Provides conditional information related to the event, for example, an offer is subject to 50% acceptance, the offeror allows the securities holder to set some conditions. |
| PACO | Party Contact Narrative | Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message. |
| PTNI | Processing Text for Next Intermediary | Provides additional information from the account servicer or a Service Provider solely intended for the next immediate account holder to enable or facilitate event processing between parties. |
| REGI | Registration Details | Provides information required for the registration. |
| TAXE | Taxation Conditions | Provides taxation conditions that cannot be included within the structured fields of this message. |
| TXNR | Narrative Version | Provides information that can be ignored for automated processing; - reiteration of information that has been included within structured fields of this message, - or narrative information not needed for automatic processing. |
| WEBB | Web Site Address | Provides the web address published for the event, that is the address for the Universal Resource Locator (URL), for example, used over the www (HTTP) service. |

**Network Validated Rules**

Narrative for option F of this field may contain any character defined in the 'z' SWIFT character set. This character set contains the characters from both the SWIFT 'x' and 'y' character sets plus the characters '@', '_' and '#'. The following contains a complete list of all characters permitted in the 'z' character set.

abcdefghijklmnopqrstuvwxyz

ABCDEFGHIJKLMNOPQRSTUVWXYZ

0123456789

. , - ( ) / + ' = : ? @ _ # Cr Lf Space { ! " % & * ; < >

### Usage Rules

Extreme caution must be exercised when using this field with format option F because all characters can be in a continuous string, that is, there are 'no number of characters per line' limitations. The characters (Cr) and (Lf) may stand alone, that is, empty lines are allowed.

Moreover, usage of the character strings, (CrLf:) or (CrLf-) in this data element will signal the premature 'start of the next field' or signal the 'end of message text' respectively.

If Format Option F is used, the concerned qualifier then becomes non-repetitive.

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

# MT 568 - 31. Field 95a: Party

### Format

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

### Presence

Optional in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | MEOR | N | | P, Q, or R | Originator of Message |
| 2 | O | MERE | N | | P, Q, or R | Recipient of Message |

### Definition

This qualified generic field specifies:

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

**Network Validated Rules**

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

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

**Usage Rules**

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

# MT 568 - 32. Field 16S: End of Block

**Format**

Option S         `16c`

**Presence**

Mandatory in mandatory sequence C

**Definition**

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

**Codes**

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

ADDINFO         Additional Information
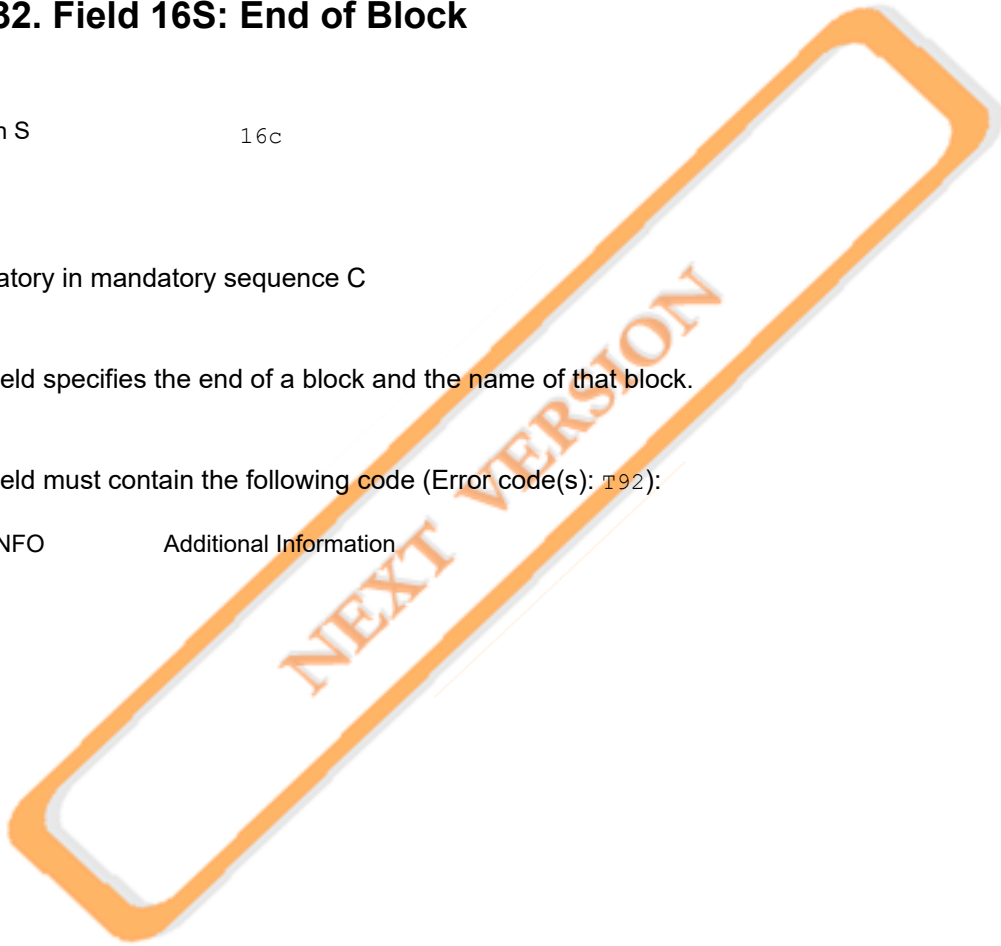
# MT 569 Triparty Collateral and Exposure Statement

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

## MT 569 Scope

This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party, in the following circumstances:

- after all collateral movements have been affected (after settlement-initiated) to show the end (fixed) positions (current status) or,

- taking into account all collateral management instructions (including pending initiation and/or initiated.

This message is sent to provide the details of the valuation of both the collateral and the exposure.

## MT 569 Format Specifications

The statement contains four sequences:

- Sequence A General Information provides general information, that is, the function of the message, the identification of the statement, the references of the linked messages, the identification of the parties, the safekeeping account.

- Sequence B Overall Summary contains the global collateral status of all transactions covered in the message, in the reporting currency, that is, the total of the exposure amount, of the posted collateral, of the margin amounts, of the accrued interest, of the fees or commissions and of the principals. In addition, it provides collateral-specific information.

- Sequence C Summary by Exposure Type contains information per exposure type which could be further broken down to counterparty level, in the reporting currency. Detailed list of transactions could be displayed per counterparty. In addition to the transaction details, it also contains valuation details followed by securities details.

- Sequence D Additional Information contains exposure and collateral value per page and party information.

**MT 569 Triparty Collateral and Exposure Statement**

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |
| O | 13A | STAT | Number Identification | Statement Number | :4!c//3!c | 3 |
| M | 20C | SEME | Reference | Sender's Message Reference | :4!c//16x | 4 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 5 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| O | 98a | PREP | Date/Time | Preparation Date/Time | A, C, or E | 6 |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 7 |
| -----\| | | | | | | |
| **-----> Optional Repetitive Subsequence A1 Collateral Parties** | | | | | | |
| M | 16R | | | Start of Block | COLLPRTY | 8 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, or R | 9 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 10 |
| M | 16S | | | End of Block | COLLPRTY | 11 |
| **-----\| End of Subsequence A1 Collateral Parties** | | | | | | |
| **-----> Optional Repetitive Subsequence A2 Linkages** | | | | | | |
| M | 16R | | | Start of Block | LINK | 12 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 13 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 14 |
| M | 16S | | | End of Block | LINK | 15 |
| **-----\| End of Subsequence A2 Linkages** | | | | | | |
| M | 16S | | | End of Block | GENL | 16 |
| **End of Sequence A General Information** | | | | | | |
| **Mandatory Sequence B Overall Summary** | | | | | | |
| M | 16R | | | Start of Block | SUMM | 17 |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 18 |
| -----\| | | | | | | |
| O | 92A | MARG | Rate | Margin | :4!c//[N]15d | 19 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| O | 25D | GCST | Status Code | Global Collateral Status | :4!c/[8c]/4!c | 20 |
| M | 98a | VALN | Date/Time | Valuation Date/Time | A or C | 21 |
| O | 70E | COLL | Narrative | Collateral Narrative | :4!c//10*35x | 22 |
| M | 16S | | | End of Block | SUMM | 23 |
| **End of Sequence B Overall Summary** | | | | | | |
| **-----> Mandatory Repetitive Sequence C Summary by Exposure Type** | | | | | | |
| M | 16R | | | Start of Block | SUME | 24 |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 25 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 26 |
| -----\| | | | | | | |
| O | 92A | MARG | Rate | Margin | :4!c//[N]15d | 27 |
| O | 25D | GETS | Status Code | Global Exposure Type Status | :4!c/[8c]/4!c | 28 |
| **-----> Optional Repetitive Subsequence C1 Summary by Counterparty** | | | | | | |
| M | 16R | | | Start of Block | SUMC | 29 |
| -----> | | | | | | |
| O | 13B | 4!c | Number Identification | (see qualifier description) | :4!c/[8c]/30x | 30 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, or R | 31 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 32 |
| -----\| | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| O | 92A | MARG | Rate | Margin | :4!c//[N]15d | 33 |
| O | 25D | GCOS | Status Code | Global Counterparty Status | :4!c/[8c]/4!c | 34 |
| -----> Mandatory Repetitive Subsequence C1a Transaction Details | | | | | | |
| M | 16R | | | Start of Block | TRANSDET | 35 |
| -----> | | | | | | |
| M | 20a | 4!c | Reference | (see qualifier description) | C or U | 36 |
| -----\| | | | | | | |
| O | 94a | TRAD | Place | Place of Trade | B or L | 37 |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 38 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 39 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 40 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 92a | 4!c | Rate | (see qualifier description) | A or C | 41 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 25D | 4!c | Status Code | (see qualifier description) | :4!c/[8c]/4!c | 42 |
| -----\| | | | | | | |
| -----> Optional Repetitive Subsequence C1a1 Valuation Details | | | | | | |
| M | 16R | | | Start of Block | VALDET | 43 |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| M | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 44 |
| -----\| | | | | | | |
| O | 98a | SETT | Date/Time | Settlement Date/Time | A or C | 45 |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 46 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 92a | 4!c | Rate | (see qualifier description) | A or B | 47 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 99a | 4!c | Number Count | (see qualifier description) | A or B | 48 |
| -----\| | | | | | | |
| O | 22F | MICO | Indicator | Method of Interest Computation Indicator | :4!c/[8c]/4!c | 49 |
| **-----> Optional Repetitive Subsequence C1a1A Securities Details** | | | | | | |
| M | 16R | | | Start of Block | SECDET | 50 |
| M | 35B | | | Identification of Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 51 |
| M | 36a | SECV | Quantity of Financial Instrument | Quantity of Securities Valued | B or D | 52 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, Q, or R | 53 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 54 |
| O | 25D | SETT | Status Code | Settlement Status | :4!c/[8c]/4!c | 55 |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 56 |
| O | 90a | MRKT | Price | Market Price | A or B | 57 |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| O | 94B | 4!c | Place | (see qualifier description) | :4!c/[8c]/4!c[/30x] | 58 |
| **-----\|** | | | | | | |
| O | 70C | RATS | Narrative | Rating Narrative | :4!c//4*35x | 59 |
| M | 16S | | | End of Block | SECDET | 60 |
| **-----\| End of Subsequence C1a1A Securities Details** | | | | | | |
| M | 16S | | | End of Block | VALDET | 61 |
| **-----\| End of Subsequence C1a1 Valuation Details** | | | | | | |
| M | 16S | | | End of Block | TRANSDET | 62 |
| **-----\| End of Subsequence C1a Transaction Details** | | | | | | |
| M | 16S | | | End of Block | SUMC | 63 |
| **-----\| End of Subsequence C1 Summary by Counterparty** | | | | | | |
| M | 16S | | | End of Block | SUME | 64 |
| **-----\| End of Sequence C Summary by Exposure Type** | | | | | | |
| **-----> Optional Repetitive Sequence D Additional Information** | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 65 |
| **----->** | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 66 |
| **-----\|** | | | | | | |
| **----->** | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 67 |
| **-----\|** | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 68 |
| **-----\| End of Sequence D Additional Information** | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 569 Network Validated Rules

**C1** In each occurrence of subsequence C1a1, the presence of subsequence C1a1A depends on the value of field :17B::SECU//<Flag> as follows (Error code(s): E66):

| In each occurrence of subsequence C1a1 if field :17B::SECU//1!a is ... | In the same occurrence of subsequence C1a1 then subsequence C1a1A is ... |
|---|---|
| Y | Mandatory |
| N | Not allowed |

**C2** In each occurrence of subsequence C1a1, the presence of field :98a::SETT depends on the value of field :17B::COLL as follows (Error code(s): E72):

| In each occurrence of subsequence C1a1 if field :17B::COLL is ... | In the same occurrence of subsequence C1a1 then field :98a::SETT is ... |
|---|---|
| Y | Mandatory |
| N | Not allowed |

**C3** In each occurrence of subsequence C1a1A, the presence of field :70C::RATS depends on the presence of field :94B::RATS as follows (Error code(s): E60):

| In each occurrence of subsequence C1a1A if field :94B::RATS is ... | In the same occurrence of subsequence C1a1A then field :70C::RATS is ... |
|---|---|
| Present | Mandatory |
| Not present | Not allowed |

**C4** If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A2 (Linkages) must be present at least once in the message, and in one and only one occurrence of A2, field :20C::PREV must be present; consequently, in all other occurrences of A2, field :20C::PREV is not allowed (Error code(s): E08).

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

**C5** In each occurrence of subsequence C1a1A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

# MT 569 Usage Rules

## Triparty Scenario's

The triparty collateral management service is used by two trading parties at the agreement of a business transaction (for example, a repo, a securities loan, ... ) when they want to secure the transaction with collateral. The management of this collateral (that is, agreeing on quantity and type, marking to market, ... ) is done by a third party, the triparty collateral manager.

Before starting to use these services, the three parties will first sign a contract in which they stipulate the rules of the agreement.

There are three types of triparty collateral management:

1. collateral management without settlement,

2. collateral management with settlement of the collateral on the books of the agent,

3. collateral management with external settlement.

In the first scenario the triparty agent will calculate the necessary quantity of collateral and instruct the trading parties on which movements need to occur. For example, party A and party B closed a repo deal for 1,000,000 USD. They inform the triparty agent of the deal details. The agent will then calculate which pieces of collateral need to be moved to cover the 1,000,000 USD exposure and will inform the trading parties. Parties A and B then settle the movements as instructed by the agent.

In the second scenario the triparty agent will also execute the settlement. By servicing a safekeeping account for both parties, the agent will not only calculate the necessary movements but will also settle them internally on its books.

The third scenario is only a slight deviation from the second one. In this case the agent has the authority to move securities from party A's and B's safekeeping accounts with their respective subcustodians.

## Triparty Definitions

### Collateral Management Transaction

The triparty agent will create this transaction on receipt of the deal information from the two trading parties. For example, when party A and B have agreed on a securities loan and have reported this information to the triparty agent, the agent will create a collateral management transaction to manage this securities loan on its internal systems.

A transaction is created, can be changed and is terminated.

### Collateral Management Instruction

The trading parties will request the triparty manager to perform certain instructions on the collateral management transaction. An instruction can be to initiate a transaction, modify the terms of a transaction, or close a transaction (non-exhaustive list of instructions). The triparty agent will send feedback on the requested instruction.

### Life cycle of Collateral Management Transaction

When a transaction is initiated, agreed on by both parties, accepted and declared valid by the triparty agent, the life cycle of the transaction starts. The transaction will normally last as long as the underlying deal. At the end of its life cycle a transaction is closed.

## Life cycle of Collateral Management Instruction

The life cycle of a collateral management instruction starts when the user of the triparty service sends an instruction message. At receipt of the instruction message, the triparty agent will process the instruction and assign a status (that is, valid or rejected). At each step in the life cycle of an instruction a different status will be assigned. For example, an instruction can be valid for processing or rejected because it is incorrect. If an instruction needs to be matched (for example, two initiation- instructions from party A and B need to match) it can have a status matched or unmatched. Other statuses describe the sufficiency or eligibility of the collateral.

# MT 569 Field Specifications

## MT 569 - 1. Field 16R: Start of Block

### Format

Option R                16c

### Presence

Mandatory in mandatory sequence A

### Definition

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

### Codes

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

GENL          General Information

## MT 569 - 2. Field 28E: Page Number/Continuation Indicator

### Format

Option E          5n/4!c                          (Page Number)(Continuation Indicator)

### Presence

Mandatory in mandatory sequence A

### Definition

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

### Codes

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

LAST          Last Page          Last page of a statement with more than one page.

| MORE | Intermediate Page | Intermediate page of a statement which contains additional pages. |
| ONLY | Only Page | Only page of the statement. |

# MT 569 - 3. Field 13A: Number Identification: Statement Number

### Format

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

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | STAT | N | | A | Statement Number |

### Definition

This qualified generic field specifies:

STAT        Statement Number    Sequential number assigned to the statement.

### Usage Rules

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

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

# MT 569 - 4. Field 20C: Reference: Sender's Message Reference

### Format

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

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

# MT 569 - 5. Field 23G: Function of the Message

**Format**

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

**Presence**

Mandatory (referenced in rule C4) in mandatory sequence A

**Definition**

This field identifies the function of the message.

**Codes**

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

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

**Codes**

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

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

### Usage Rules

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

# MT 569 - 6. Field 98a: Date/Time: Preparation Date/Time

### Format

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
|---|---|---|
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |
| Option E | `:4!c//8!n6!n[,3n][/[N]2!n[2!n]]` | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

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

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

# MT 569 - 7. Field 22a: Indicator

### Format

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

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | STBA | N | | F | Statement Basis Indicator |
| 2 | M | REPR | N | | H | Collateral Receive/Provide Indicator |
| 3 | O | SFRE | N | | F | Statement Frequency Indicator |

**Definition**

This qualified generic field specifies:

| REPR | Collateral Receive/ Provide Indicator | Specifies whether the client is the collateral taker or giver. |
|------|----------------------------------------|----------------------------------------------------------------|
| SFRE | Statement Frequency Indicator | Specifies the frequency of the statement. |
| STBA | Statement Basis Indicator | Specifies the basis on which the statement is prepared. |

**Codes**

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

| EOSP | End of Settlement Positions | Mark-to-Market report sent after settlement. All transactions which have been initiated. |
|------|------------------------------|-------------------------------------------------------------------------------------------|
| FUTM | Future Mark-to-Market | Mark-to-market report taking into account collateral management actions which are still pending initiation and initiated transactions.. |

**Codes**

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

| PROV | Collateral Giver | The client is the collateral giver. |
|------|------------------|--------------------------------------|
| RECE | Collateral Taker | The client is the collateral taker. |

**Codes**

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

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

# MT 569 - 8. Field 16R: Start of Block

### Format

Option R               `16c`

### Presence

Mandatory in optional subsequence A1

### Definition

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

### Codes

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

COLLPRTY          Collateral Parties

# MT 569 - 9. Field 95a: Party

### Format

| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |
| Option P | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option Q | `:4!c//4*35x` | (Qualifier)(Name and Address) |
| Option R | `:4!c/8c/34x` | (Qualifier)(Data Source Scheme)(Proprietary Code) |

### Presence

Mandatory in optional subsequence A1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | PTYA | N | | P, Q, or R | Party A |
| | or | CLPA | N | | P, Q, or R | Party A's client |
| | or | TRAG | N | | P, Q, or R | Triparty Agent |
| 2 | O | ALTE | N | | L | Alternate Identification |

**Definition**

This qualified generic field specifies:

| ALTE | Alternate Identification | Alternate identification for a party. |
|---|---|---|
| CLPA | Party A's client | Party that instructs party A. |
| PTYA | Party A | Client receiving the statement. |
| TRAG | Triparty Agent | Party that handles tri-party transactions. |

**Network Validated Rules**

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

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

**Usage Rules**

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

# MT 569 - 10. Field 97a: Account

**Format**

| Option A | `:4!c//35x` | (Qualifier)(Account Number) |
|---|---|---|
| Option B | `:4!c/[8c]/4!c/35x` | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in optional subsequence A1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

**Codes**

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

**Usage Rules**

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

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

# MT 569 - 11. Field 16S: End of Block

**Format**

Option S             `16c`

**Presence**

Mandatory in optional subsequence A1

**Definition**

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

**Codes**

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

COLLPRTY        Collateral Parties

## MT 569 - 12. Field 16R: Start of Block

### Format

Option R                 16c

### Presence

Mandatory in optional subsequence A2

### Definition

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

### Codes

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

LINK         Linkages

## MT 569 - 13. Field 13a: Number Identification: Linked Message

### Format

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

### Presence

Optional in optional subsequence A2

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

### Usage Rules

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

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

# MT 569 - 14. Field 20C: Reference

### Format

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

### Presence

Mandatory in optional subsequence A2

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
|---|---|---|
| RELA | Related Message Reference | Message reference assigned by the client. |

### Network Validated Rules

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

# MT 569 - 15. Field 16S: End of Block

### Format

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

### Presence

Mandatory in optional subsequence A2

### Definition

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

### Codes

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

LINK          Linkages

# MT 569 - 16. Field 16S: End of Block

**Format**

Option S                   `16c`

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

GENL          General Information

# MT 569 - 17. Field 16R: Start of Block

**Format**

Option R                   `16c`

**Presence**

Mandatory in mandatory sequence B

**Definition**

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

**Codes**

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

SUMM          Overall Summary

# MT 569 - 18. Field 19A: Amount

**Format**

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

**Presence**

Mandatory in mandatory sequence B

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | M | COVA | N | | A | Value of Collateral Held |
| 2 | M | TEXA | N | | A | Total Exposure Amount |
| 3 | O | MARG | N | | A | Margin Amount |
| 4 | O | TACR | N | | A | Total Accrued Interest Amount |
| 5 | O | TCHA | N | | A | Total Fees/Commissions |
| 6 | O | TPRI | N | | A | Total of Principals |
| 7 | O | TPIN | N | | A | Total Pending Collateral In |
| 8 | O | TPOU | N | | A | Total Pending Collateral Out |
| 9 | O | TCOR | N | | A | Total Collateral Required |
| 10 | O | TCFA | N | | A | Total Cash Failed Amount |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| COVA | Value of Collateral Held | Total value of posted collateral (post-haircut) expressed in the reporting currency. |
| MARG | Margin Amount | The difference between the total collateral value and the total collateral required. |
| TACR | Total Accrued Interest Amount | Total amount of money accrued interest computed in the case of interest bearing financial instruments. |
| TCFA | Total Cash Failed Amount | Total value of undelivered intended transaction cash amount. |
| TCHA | Total Fees/ Commissions | Total fees/commissions in the reporting currency. |
| TCOR | Total Collateral Required | Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA). |
| TEXA | Total Exposure Amount | Total exposure amount between the giver and taker expressed in the reporting currency. |
| TPIN | Total Pending Collateral In | Value of incoming collateral, to be settled in the reporting currency. |

| TPOU | Total Pending Collateral Out | Value of outgoing collateral, to be settled in the reporting currency. |
| TPRI | Total of Principals | Total of principals in the reporting currency. |

**Network Validated Rules**

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

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

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

**Usage Rules**

When qualifier is COVA, Amount must be equal to the sum of the collateral value of each piece of collateral as detailed in the message.

When qualifier is TACR, Amount must be equal to the sum of all accrued interests for all transactions.

When qualifier is TPRI, Amount must be equal to the sum of all principals for all transactions.

# MT 569 - 19. Field 92A: Rate: Margin

**Format**

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

**Presence**

Optional in mandatory sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | MARG | N | | A | Margin |

**Definition**

This qualified generic field specifies:

| MARG | Margin | The collateral excess/shortage expressed in the percentage of the collateral required. |

**Network Validated Rules**

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

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

**Usage Rules**

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

# MT 569 - 20. Field 25D: Status Code: Global Collateral Status

### Format

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

### Presence

Optional in mandatory sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | GCST | N | | D | Global Collateral Status |

### Definition

This qualified generic field specifies:

| GCST | Global Collateral Status | Provides the status after comparing the total collateral required and the total collateral value of all transactions covered in the message. |
|---|---|---|

### Codes

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

| DEFI | Deficit | Shortage of collateral. |
|---|---|---|
| EXCS | Excess | Excess of collateral. |
| FLAT | Flat | Collateral covers the exposure and there is no excess. |

# MT 569 - 21. Field 98a: Date/Time: Valuation Date/Time

### Format

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

**Presence**

Mandatory in mandatory sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | VALN | N | | A or C | Valuation Date/Time |

**Definition**

This qualified generic field specifies:

| VALN | Valuation Date/ Time | Valuation date/time of both the collateral and the exposure. |
|------|------|------|

**Network Validated Rules**

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

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

# MT 569 - 22. Field 70E: Narrative: Collateral Narrative

**Format**

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

**Presence**

Optional in mandatory sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | COLL | N | | E | Collateral Narrative |

**Definition**

This qualified generic field specifies:

| COLL | Collateral Narrative | Provides additional information on the collateral. |
|------|------|------|

**Usage Rules**

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

## MT 569 - 23. Field 16S: End of Block

**Format**

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

**Presence**

Mandatory in mandatory sequence B

**Definition**

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

**Codes**

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

SUMM      Overall Summary

## MT 569 - 24. Field 16R: Start of Block

**Format**

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

**Presence**

Mandatory in mandatory sequence C

**Definition**

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

**Codes**

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

SUME      Summary by Exposure Type

## MT 569 - 25. Field 22a: Indicator

**Format**

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

**Presence**

Mandatory in mandatory sequence C

## Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | COLA | N | | F or H | Exposure Type Indicator |
| 2 | O | PRSS | N | | F | Process Indicator |

## Definition

This qualified generic field specifies:

| | | |
|------|------|------|
| COLA | Exposure Type Indicator | Specifies the underlying business area/type of trade causing the exposure. |
| PRSS | Process Indicator | Specifies the settlement process in which the collateral/principal will be settled. |

## Codes

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

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

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

### Codes

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

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

| REPO | Repurchase Agreement | In support of a repurchase agreement transaction. |
| RVPO | Reverse Repurchase Agreement | In support of a reverse repurchase agreement transaction. |
| SBSB | Securities Buy Sell Back | Securities buy sell back. |
| SCIE | Single Currency IRS Exotic | Exotic single currency interest rate swap. |
| SCIR | Single Currency IRS | Single Currency Interest Rate Swap. |
| SCRP | Securities Cross Product | Combination of securities-related exposure types. |
| SHSL | Short Sale | Short sale exposure. |
| SLEB | Securities Lending and Borrowing | Securities lending and borrowing. |
| SLOA | Secured Loan | Secured loan. |
| SWPT | Swaption | Option on interest rate swap. |
| TBAS | To Be Announced | To Be Announced (TBA) related collateral. |
| TCRP | Treasury Cross Product | Combination of treasury-related exposure types. |
| UDMS | Uncleared Derivative Margin Segregation | Relates to uncleared derivative margin segregation for variation or initial margin. |

**Codes**

In option F, if Qualifier is PRSS, the Data Source Scheme allocated to the triparty agent must be used. Indicator must then be one of the codes published by the agent.

# MT 569 - 26. Field 19A: Amount

**Format**

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

**Presence**

Mandatory in mandatory sequence C

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | M | COVA | N | | A | Value of Collateral Held |
| 2 | M | TEXA | N | | A | Total Exposure Amount |
| 3 | O | MARG | N | | A | Margin Amount |
| 4 | O | TACR | N | | A | Total Accrued Interest Amount |
| 5 | O | TCOR | N | | A | Total Collateral Required |
| 6 | O | TVOC | N | | A | Total Value of Own Collateral |
| 7 | O | TVRC | N | | A | Total Value of Reused Collateral |
| 8 | O | TPRI | N | | A | Total of Principals |
| 9 | O | TPIN | N | | A | Total Pending Collateral In |
| 10 | O | TPOU | N | | A | Total Pending Collateral Out |
| 11 | O | TCFA | N | | A | Total Cash Failed Amount |

## Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| COVA | Value of Collateral Held | Total value of posted collateral (post-haircut) expressed in the reporting currency. |
| MARG | Margin Amount | The difference between the total collateral value and the total collateral required. |
| TACR | Total Accrued Interest Amount | Total amount of money accrued interest computed in the case of interest bearing financial instruments. |
| TCFA | Total Cash Failed Amount | Total value of undelivered intended transaction cash amount. |
| TCOR | Total Collateral Required | Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA). |
| TEXA | Total Exposure Amount | Total exposure amount between the giver and taker expressed in the reporting currency. |
| TPIN | Total Pending Collateral In | Value of incoming collateral, to be settled in the reporting currency. |
| TPOU | Total Pending Collateral Out | Value of outgoing collateral, to be settled in the reporting currency. |
| TPRI | Total of Principals | Total of principals in the reporting currency. |

| TVOC | Total Value of Own Collateral | Total value of own collateral in the reporting currency. |
| TVRC | Total Value of Reused Collateral | Total value of reused/rehypotheticated collateral in the reporting currency. |

**Network Validated Rules**

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

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

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

**Usage Rules**

When qualifier is COVA, Amount must be equal to the sum of the collateral value of each piece of collateral as detailed in the message.

When qualifier is TACR, Amount must be equal to the sum of all accrued interests for all transactions.

When qualifier is TPRI, Amount must be equal to the sum of all principals for all transactions.

# MT 569 - 27. Field 92A: Rate: Margin

**Format**

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

**Presence**

Optional in mandatory sequence C

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | MARG | N | | A | Margin |

**Definition**

This qualified generic field specifies:

| MARG | Margin | The collateral excess/shortage expressed in the percentage of the collateral required. |

**Network Validated Rules**

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

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

### Usage Rules

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

# MT 569 - 28. Field 25D: Status Code: Global Exposure Type Status

### Format

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

### Presence

Optional in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | GETS | N | | D | Global Exposure Type Status |

### Definition

This qualified generic field specifies:

| GETS | Global Exposure Type Status | Provides the status after comparing the total collateral required and the total collateral value of all transactions of the same exposure type. |
|---|---|---|

### Codes

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

| DEFI | Deficit | Shortage of collateral. |
|---|---|---|
| EXCS | Excess | Excess of collateral. |
| FLAT | Flat | Collateral covers the exposure and there is no excess. |

# MT 569 - 29. Field 16R: Start of Block

### Format

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

### Presence

Mandatory in optional subsequence C1

### Definition

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

### Codes

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

SUMC        Summary by Counterparty

## MT 569 - 30. Field 13B: Number Identification

### Format

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

### Presence

Optional in optional subsequence C1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | PRBN | R | | B | Preferential Basket Identification Number |
| 2 | O | FSBN | R | | B | Fallback Starting Basket Identification Number |
| 3 | O | EXBN | R | | B | Exclusion Basket Identification Number |
| 4 | O | ELIG | R | | B | Eligibility Set Profile Number |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| ELIG | Eligibility Set Profile Number | Number identifying the collateral eligibility set profile of the counterparty. |
| EXBN | Exclusion Basket Identification Number | Number identifying the collateral basket to be excluded. |
| FSBN | Fallback Starting Basket Identification Number | Number identifying the fallback starting collateral basket. |
| PRBN | Preferential Basket Identification Number | Number identifying the preferred collateral basket. |

### Network Validated Rules

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

# MT 569 - 31. Field 95a: Party

### Format

| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |
| Option P | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option Q | `:4!c//4*35x` | (Qualifier)(Name and Address) |
| Option R | `:4!c/8c/34x` | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Mandatory in optional subsequence C1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | PTYB | N | | P, Q, or R | Party B |
| 2 | O | CLPB | N | | P, Q, or R | Party B's Client |
| 3 | O | TRAG | N | | P, Q, or R | Triparty Agent |
| 4 | O | ALTE | N | | L | Alternate Identification |

### Definition

This qualified generic field specifies:

| ALTE | Alternate Identification | Alternate identification for a party. |
| CLPB | Party B's Client | Party that instructs party B to settle the instruction on its behalf. |
| PTYB | Party B | Counterparty of Party A. |
| TRAG | Triparty Agent | Party that handles tri-party transactions. |

### Network Validated Rules

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

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

### Usage Rules

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

# MT 569 - 32. Field 19A: Amount

### Format

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

### Presence

Mandatory in optional subsequence C1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | COVA | N | | A | Value of Collateral Held |
| 2 | M | TEXA | N | | A | Total Exposure Amount |
| 3 | O | MARG | N | | A | Margin Amount |
| 4 | O | TACR | N | | A | Total Accrued Interest Amount |
| 5 | O | TCOR | N | | A | Total Collateral Required |
| 6 | O | TVOC | N | | A | Total Value of Own Collateral |
| 7 | O | TVRC | N | | A | Total Value of Reused Collateral |
| 8 | O | TPRI | N | | A | Total of Principals |
| 9 | O | TPIN | N | | A | Total Pending Collateral In |
| 10 | O | TPOU | N | | A | Total Pending Collateral Out |
| 11 | O | TCFA | N | | A | Total Cash Failed Amount |

### Definition

This qualified generic field specifies:

| COVA | Value of Collateral Held | Total value of posted collateral (post-haircut) expressed in the reporting currency. |
|---|---|---|
| MARG | Margin Amount | The difference between the total collateral value and the total collateral required. |

| TACR | Total Accrued Interest Amount | Total amount of money accrued interest computed in the case of interest bearing financial instruments. |
| --- | --- | --- |
| TCFA | Total Cash Failed Amount | Total value of undelivered intended transaction cash amount. |
| TCOR | Total Collateral Required | Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA). |
| TEXA | Total Exposure Amount | Total exposure amount between the giver and taker expressed in the reporting currency. |
| TPIN | Total Pending Collateral In | Value of incoming collateral, to be settled in the reporting currency. |
| TPOU | Total Pending Collateral Out | Value of outgoing collateral, to be settled in the reporting currency. |
| TPRI | Total of Principals | Total of principals in the reporting currency. |
| TVOC | Total Value of Own Collateral | Total value of own collateral in the reporting currency. |
| TVRC | Total Value of Reused Collateral | Total value of reused/rehypotheticated collateral in the reporting currency. |

**Network Validated Rules**

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

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

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

**Usage Rules**

When qualifier is COVA, Amount must be equal to the sum of the collateral value of each piece of collateral as detailed in the message.

When qualifier is TACR, Amount must be equal to the sum of all accrued interests for all transactions.

When qualifier is TPRI, Amount must be equal to the sum of all principals for all transactions.

# MT 569 - 33. Field 92A: Rate: Margin

**Format**

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

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | MARG | N | | A | Margin |

**Definition**

This qualified generic field specifies:

| MARG | Margin | The collateral excess/shortage expressed in the percentage of the collateral required. |
|------|--------|----------------------------------------------------------------------------------------|

**Network Validated Rules**

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

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

**Usage Rules**

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

# MT 569 - 34. Field 25D: Status Code: Global Counterparty Status

**Format**

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

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | GCOS | N | | D | Global Counterparty Status |

**Definition**

This qualified generic field specifies:

| GCOS | Global Counterparty Status | Provides the status after comparing the total collateral required and the total collateral value of all transactions against counterparty. |
|------|----------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|

### Codes

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

| | | |
|---|---|---|
| DEFI | Deficit | Shortage of collateral. |
| EXCS | Excess | Excess of collateral. |
| FLAT | Flat | Collateral covers the exposure and there is no excess. |

# MT 569 - 35. Field 16R: Start of Block

### Format

Option R            16c

### Presence

Mandatory in mandatory subsequence C1a

### Definition

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

### Codes

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

TRANSDET            Transaction Details

# MT 569 - 36. Field 20a: Reference

### Format

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

Option U            :4!c//52x                (Qualifier)(UTI Reference)

### Presence

Mandatory in mandatory subsequence C1a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | M | CLTR | N | | C | Client's Triparty Collateral Transaction Reference |
| 2 | O | COMM | N | | C or U | Common Collateral Transaction Reference |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 3 | O | CCTR | N | | C | Counterparty's Collateral Transaction Reference |
| 4 | O | TCTR | N | | C | Triparty-Agent's/Service-Provider's Collateral Transaction Reference |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CCTR | Counterparty's Collateral Transaction Reference | Unique collateral transaction reference assigned by counterparty. |
| CLTR | Client's Triparty Collateral Transaction Reference | Unique reference identifying the triparty collateral management transaction from the client's point of view. |
| COMM | Common Collateral Transaction Reference | Unique reference agreed upon by the two trade counterparties to identify the trade. |
| TCTR | Triparty-Agent's/Service-Provider's Collateral Transaction Reference | Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view. |

### Network Validated Rules

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

# MT 569 - 37. Field 94a: Place: Place of Trade

### Format

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

### Presence

Optional in mandatory subsequence C1a

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

TRAD      Place of Trade      Place at which the instrument was traded.

**Codes**

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

EXCH      Stock Exchange      Trade was executed on a stock exchange.

OTCO      Over The Counter      Trade was executed over-the-counter.

PRIM      Primary Market      Trade was executed on a primary market.

SECM      Secondary Market      Trade was executed on a secondary market.

VARI      Various      Trade was executed on various places.

**Network Validated Rules**

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

**Usage Rules**

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

# MT 569 - 38. Field 98a: Date/Time

**Format**

| | | |
|---|---|---|
| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option B | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

**Presence**

Mandatory in mandatory subsequence C1a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | M | TERM | N | | A, B, or C | Closing Date/Time |
| 2 | M | EXRQ | N | | A, B, or C | Execution Requested Date/Time |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| EXRQ | Execution Requested Date/Time | Date/time at which the instructing party requested the instruction to be executed. |
| TERM | Closing Date/Time | Closing date/time or maturity date/time of the transaction. |

### Codes

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

| | | |
|---|---|---|
| OPEN | Open Ended | There is no termination date defined. |

### Network Validated Rules

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

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

## MT 569 - 39. Field 19A: Amount

### Format

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

### Presence

Mandatory in mandatory subsequence C1a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | M | COVA | N | | A | Value of Collateral Held |
| 2 | M | TEXA | N | | A | Total Exposure Amount |
| 3 | O | TRAA | N | | A | Transaction Amount |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 4 | O | MARG | N | | A | Margin Amount |
| 5 | O | TACR | N | | A | Total Accrued Interest Amount |
| 6 | O | TCOR | N | | A | Total Collateral Required |
| 7 | O | TPIN | N | | A | Total Pending Collateral In |
| 8 | O | TPOU | N | | A | Total Pending Collateral Out |
| 9 | O | TPRI | N | | A | Total of Principals |
| 10 | O | TRTE | N | | A | Termination Transaction Amount |
| 11 | O | TCFA | N | | A | Total Cash Failed Amount |

## Definition

This qualified generic field specifies:

| COVA | Value of Collateral Held | Total value of posted collateral (post-haircut) for the transaction. |
|---|---|---|
| MARG | Margin Amount | Difference between the total collateral value and the total collateral required. |
| TACR | Total Accrued Interest Amount | Total amount of money accrued interest computed in the case of interest bearing financial instruments. |
| TCFA | Total Cash Failed Amount | Total value of undelivered intended transaction cash amount. |
| TCOR | Total Collateral Required | Collateral is required to cover interest that accrues on the exposure. Margin amount would thus be the difference between collateral required and collateral value (that is COVA). |
| TEXA | Total Exposure Amount | Total exposure amount between the giver and the taker expressed in the transaction currency. |
| TPIN | Total Pending Collateral In | Value of incoming collateral, to be settled for the transaction. |
| TPOU | Total Pending Collateral Out | Value of outgoing collateral, to be settled for the transaction. |
| TPRI | Total of Principals | Total of principals for the transaction. |
| TRAA | Transaction Amount | Transaction amount. |
| TRTE | Termination Transaction Amount | Termination transaction amount. |

**Network Validated Rules**

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

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

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

**Usage Rules**

When qualifier is COVA, Amount must be equal to the sum of the collateral value of each piece of collateral for the transaction.

When qualifier is TACR, Amount must be equal to the sum of all accrued interests for the transaction.

When qualifier is TPRI, Amount must be equal to the sum of all principals for the transaction.

# MT 569 - 40. Field 22F: Indicator

**Format**

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

**Presence**

Optional in mandatory subsequence C1a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | MICO | N | | F | Method of Interest Computation Indicator |
| 2 | O | AUTA | N | | F | Automatic Allocation Indicator |

**Definition**

This qualified generic field specifies:

| AUTA | Automatic Allocation Indicator | Specifies whether the allocation of the collateral is manual or automatic. |
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |

**Codes**

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

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

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

**Codes**

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

| | | |
|---|---|---|
| AUTO | Automatic Allocation | Allocation of the collateral is made automatically. |
| MANU | Manual Allocation | Allocation of the collateral is made manually. |

# MT 569 - 41. Field 92a: Rate

**Format**

| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
|---|---|---|
| Option C | :4!c/[8c]/24x | (Qualifier)(Data Source Scheme)(Rate Name) |

**Presence**

Optional in mandatory subsequence C1a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PRIC | N | | A or C | Pricing Rate |
| 2 | O | MARG | N | | A | Margin |
| 3 | O | RSPR | N | | A | Spread Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| MARG | Margin | The collateral excess/shortage expressed in the percentage of the collateral required. |
| PRIC | Pricing Rate | Interest rate to be paid on the transaction amount, as agreed between the counterparties. |
| RSPR | Spread Rate | Margin rate over or under an index. |

**Network Validated Rules**

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

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

**Usage Rules**

In option C, Rate Name specifies the reference rate or basis rate on which a rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

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

# MT 569 - 42. Field 25D: Status Code

**Format**

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

**Presence**

Optional in mandatory subsequence C1a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | TRAN | N | | D | Transaction Coverage Status |
| 2 | O | TREX | N | | D | Transaction Execution Status |

**Definition**

This qualified generic field specifies:

| TRAN | Transaction Coverage Status | Provides the status after comparing the exposure and the collateral required for the transaction. |
|---|---|---|
| TREX | Transaction Execution Status | Indicates whether the transaction is pending initiation or has been initiated. |

**Codes**

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

| DEFI | Deficit | Shortage of collateral. |
|---|---|---|
| EXCS | Excess | Excess of collateral. |
| FLAT | Flat | Collateral covers the exposure and there is no excess. |

**Codes**

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

| INTD | Initiated | Transaction which has been initiated and has not yet closed. |

| PINT | Pending Initiation | Pending Initiation. |

### Usage Rules

Pending Initiation (PINT) must not be used in combination with any status of Transaction Coverage Status (TRAN).

# MT 569 - 43. Field 16R: Start of Block

### Format

Option R            16c

### Presence

Mandatory in optional subsequence C1a1

### Definition

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

### Codes

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

VALDET        Valuation Details

# MT 569 - 44. Field 17B: Flag

### Format

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

### Presence

Mandatory in optional subsequence C1a1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | COLL | N | C2 | B | Collateral Flag |
| 2 | M | SECU | N | C1 | B | Securities Flag |

### Definition

This qualified generic field specifies:

| COLL | Collateral Flag | Indicates whether the financial instrument is delivered/received as collateral. |
|------|-----------------|-------------------------------------------------------------------------------|
| SECU | Securities Flag | Indicates whether the exposure/collateral specified is securities. |

### Codes

If Qualifier is COLL, Flag must contain one of the following codes (Error code(s): K17):

| N | No | Financial instrument or cash is not part of the collateral, it is part of the deal transaction. |
|---|----|------------------------------------------------------------------------------------------------|
| Y | Yes | Financial instrument or cash is part of the collateral. |

### Codes

If Qualifier is SECU, Flag must contain one of the following codes (Error code(s): K17):

| N | No | Exposure/collateral specified is cash. |
|---|----|----------------------------------------|
| Y | Yes | Exposure/collateral specified is securities. |

# MT 569 - 45. Field 98a: Date/Time: Settlement Date/Time

### Format

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

### Presence

Optional in optional subsequence C1a1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | SETT | N | C2 | A or C | Settlement Date/Time |

### Definition

This qualified generic field specifies:

| SETT | Settlement Date/Time | Date/time at which the financial instruments are to be delivered or received effectively (Effective Settlement Date/Time). |
|------|----------------------|---------------------------------------------------------------------------------------------------------------------------|

### Network Validated Rules

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

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

# MT 569 - 46. Field 19A: Amount

### Format

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

### Presence

Mandatory in optional subsequence C1a1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | MVPF | N | | A | Actual Market Value Post Valuation Factor |
| 2 | O | LICO | N | | A | Exposure/Collateral in Transaction Currency |
| 3 | O | RELC | N | | A | Exposure /Collateral in Reporting Currency |
| 4 | O | MKTP | N | | A | Market Value Amount Post Valuation Factor |
| 5 | O | MKTB | N | | A | Market Value Amount Before Valuation Factor |
| 6 | O | ACRU | N | | A | Accrued Interest Amount |
| 7 | O | CLPR | N | | A | Clean Price Amount |
| 8 | O | MVBF | N | | A | Actual Market Value Before Valuation Factor |

### Definition

This qualified generic field specifies:

| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between coupon payment periods. |
|---|---|---|
| CLPR | Clean Price Amount | Price amount excluding the accrued interest. |
| LICO | Exposure/Collateral in Transaction Currency | Amount of the exposure/collateral in the exposure/collateral currency. |
| MKTB | Market Value Amount Before Valuation Factor | Actual market value before valuation factor expressed in the transaction currency. For cash, it is the value before haircut. |

| MKTP | Market Value Amount Post Valuation Factor | Actual market value post valuation factor expressed in the transaction currency. For cash, it is the value post haircut. |
| MVBF | Actual Market Value Before Valuation Factor | Actual market value before valuation factor expressed in the collateral currency. For cash, it is the value before haircut. |
| MVPF | Actual Market Value Post Valuation Factor | Actual market value post valuation factor expressed in the collateral currency. For cash, it is the value post haircut. |
| RELC | Exposure / Collateral in Reporting Currency | Amount of the exposure/collateral in the reporting currency. |

**Network Validated Rules**

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

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

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

**Usage Rules**

The clean price amount (qualifier CLPR) must not be used for cash.

# MT 569 - 47. Field 92a: Rate

**Format**

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

**Presence**

Mandatory in optional subsequence C1a1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | EXCH | N | | B | Exchange Rate |
| 2 | M | VAFC | N | | A | Valuation Factor |

**Definition**

This qualified generic field specifies:

| EXCH | Exchange Rate | Exchange rate between the transaction currency and the reporting currency. |
| VAFC | Valuation Factor | Adjustment applied on the liability/collateral to calculate the position. |

**Network Validated Rules**

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

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

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

**Usage Rules**

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

The order of the two currencies specified, when format B is used, is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

When the amount in the reporting currency is not present or when the reporting currency is the same as the transaction currency, First Currency Code and Second Currency Code are the same and Rate is equal to 1.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency. (1,00 of First Currency Code = [Rate] of Second Currency Code).

**Example**

The exchange rate between US Dollars and Pounds Sterling can be shown as:

```
:92B::EXCH//GBP/USD/1,619 (1,00 GBP = 1,619 USD)
```

or as

```
:92B::EXCH//USD/GBP/0,618 (1,00 USD = 0,618 GBP)
```

# MT 569 - 48. Field 99a: Number Count

**Format**

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

**Presence**

Optional in optional subsequence C1a1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DAAC | N | | A | Number of Days Accrued |
| 2 | O | QAGE | N | | B | Quotation Age |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |
| QAGE | Quotation Age | Number of days since the last pricing update. |

### Network Validated Rules

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

## MT 569 - 49. Field 22F: Indicator: Method of Interest Computation Indicator

### Format

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

### Presence

Optional in optional subsequence C1a1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | MICO | N | | F | Method of Interest Computation Indicator |

### Definition

This qualified generic field specifies:

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

### Codes

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

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

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

# MT 569 - 50. Field 16R: Start of Block

### Format

Option R        `16c`

### Presence

Mandatory in conditional (see rule C1) subsequence C1a1A

### Definition

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

### Codes

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

SECDET       Securities Details

# MT 569 - 51. Field 35B: Identification of Financial Instrument

### Format

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

### Presence

Mandatory in conditional (see rule C1) subsequence C1a1A

### Definition

This field identifies the financial instrument.

### Network Validated Rules

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

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

### Usage Rules

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

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

[/2!a/]       The ISO two-digit country code, followed by the national scheme number.

[/TS/]       Followed by the ticker symbol.

[/XX/]       Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.

[/4!c/]    Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that an ISIN be used.

# MT 569 - 52. Field 36a: Quantity of Financial Instrument: Quantity of Securities Valued

## Format

| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code) (Quantity) |
|---|---|---|
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

## Presence

Mandatory in conditional (see rule C1) subsequence C1a1A

## Qualifier

(Error code(s): T89)

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

## Definition

This qualified generic field specifies:

| SECV | Quantity of Securities Valued | Quantity of financial instruments valued. |
|---|---|---|

## Codes

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

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

## Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

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

### Usage Rules

Format option D may only be used for digital assets.

## MT 569 - 53. Field 95a: Party

### Format

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Optional in conditional (see rule C1) subsequence C1a1A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | ACOW | N | C5 | P, Q, or R | Account Owner |
| 2 | O | ALTE | N | C5 | L | Alternate Identification |

### Definition

This qualified generic field specifies:

| ACOW | Account Owner | Account from which the collateral is sourced. |
| ALTE | Alternate Identification | Alternate identification for a party. |

### Network Validated Rules

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

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

**Usage Rules**

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

# MT 569 - 54. Field 97a: Account

**Format**

| Option A | `:4!c//35x` | (Qualifier)(Account Number) |
|---|---|---|
| Option B | `:4!c/[8c]/4!c/35x` | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in conditional (see rule C1) subsequence C1a1A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|---|---|---|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

**Codes**

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

**Usage Rules**

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

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

## MT 569 - 55. Field 25D: Status Code: Settlement Status

### Format

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

### Presence

Optional in conditional (see rule C1) subsequence C1a1A

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

| SETT | Settlement Status | Provides the status of settlement of an instruction. |
|---|---|---|

### Codes

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

| PEND | Pending Settlement | Instruction is pending. Settlement at the instructed settlement date is still possible. |
|---|---|---|
| SETT | Settled | Financial instrument was settled. |

## MT 569 - 56. Field 11A: Currency: Currency of Denomination

### Format

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

### Presence

Optional in conditional (see rule C1) subsequence C1a1A

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

# MT 569 - 57. Field 90a: Price: Market Price

**Format**

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

**Presence**

Optional in conditional (see rule C1) subsequence C1a1A

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| MRKT | Market Price | Last reported/known price of a financial instrument in a market. |

**Codes**

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

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

### Codes

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

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

### Network Validated Rules

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

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

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

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

### Usage Rules

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

Sign must be present when Price is negative .

# MT 569 - 58. Field 94B: Place

### Format

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

### Presence

Optional in conditional (see rule C1) subsequence C1a1A

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PRIC | N | | B | Source of Price |
| 2 | O | RATS | N | C3 | B | Source of Rating |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| PRIC | Source of Price | Source of the price quotation. |
| RATS | Source of Rating | Agency, which provides rating services, for example, Moody's and S&P. |

### Codes

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

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

### Network Validated Rules

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

### Usage Rules

The identification of the source is done in the narrative.

# MT 569 - 59. Field 70C: Narrative: Rating Narrative

### Format

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

### Presence

Optional in conditional (see rule C1) subsequence C1a1A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | RATS | N | C3 | C | Rating Narrative |

### Definition

This qualified generic field specifies:

| RATS | Rating Narrative | Provides the rating of the financial instrument. |
|------|------------------|--------------------------------------------------|

### Usage Rules

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

### Example

Example of rating: :70C::RATS//AA+

## MT 569 - 60. Field 16S: End of Block

**Format**

Option S                                    16c

**Presence**

Mandatory in conditional (see rule C1) subsequence C1a1A

**Definition**

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

**Codes**

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

SECDET          Securities Details

## MT 569 - 61. Field 16S: End of Block

**Format**

Option S                                    16c

**Presence**

Mandatory in optional subsequence C1a1

**Definition**

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

**Codes**

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

VALDET          Valuation Details

## MT 569 - 62. Field 16S: End of Block

**Format**

Option S                                    16c

**Presence**

Mandatory in mandatory subsequence C1a

**Definition**

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

**Codes**

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

TRANSDET       Transaction Details

# MT 569 - 63. Field 16S: End of Block

**Format**

     Option S           16c

**Presence**

Mandatory in optional subsequence C1

**Definition**

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

**Codes**

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

SUMC       Summary by Counterparty

# MT 569 - 64. Field 16S: End of Block

**Format**

     Option S           16c

**Presence**

Mandatory in mandatory sequence C

**Definition**

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

**Codes**

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

SUME       Summary by Exposure Type

# MT 569 - 65. Field 16R: Start of Block

**Format**

     Option R           16c

**Presence**

Mandatory in optional sequence D

**Definition**

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

**Codes**

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

ADDINFO            Additional Information

# MT 569 - 66. Field 19A: Amount

**Format**

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

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | TEXP | N | | A | Total Exposure Value of Page |
| 2 | O | TCOP | N | | A | Total Collateral Held Value of Page |

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

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

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

## Usage Rules

Sign must be present when Amount is negative.

# MT 569 - 67. Field 95a: Party

### Format

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

### Presence

Optional in optional sequence D

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | MEOR | N | | P, Q, or R | Originator of Message |
| 2 | O | MERE | N | | P, Q, or R | Recipient of Message |

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

### Usage Rules

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

# MT 569 - 68. Field 16S: End of Block

**Format**

    Option S                 16c

**Presence**

    Mandatory in optional sequence D

**Definition**

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

**Codes**

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

    ADDINFO          Additional Information
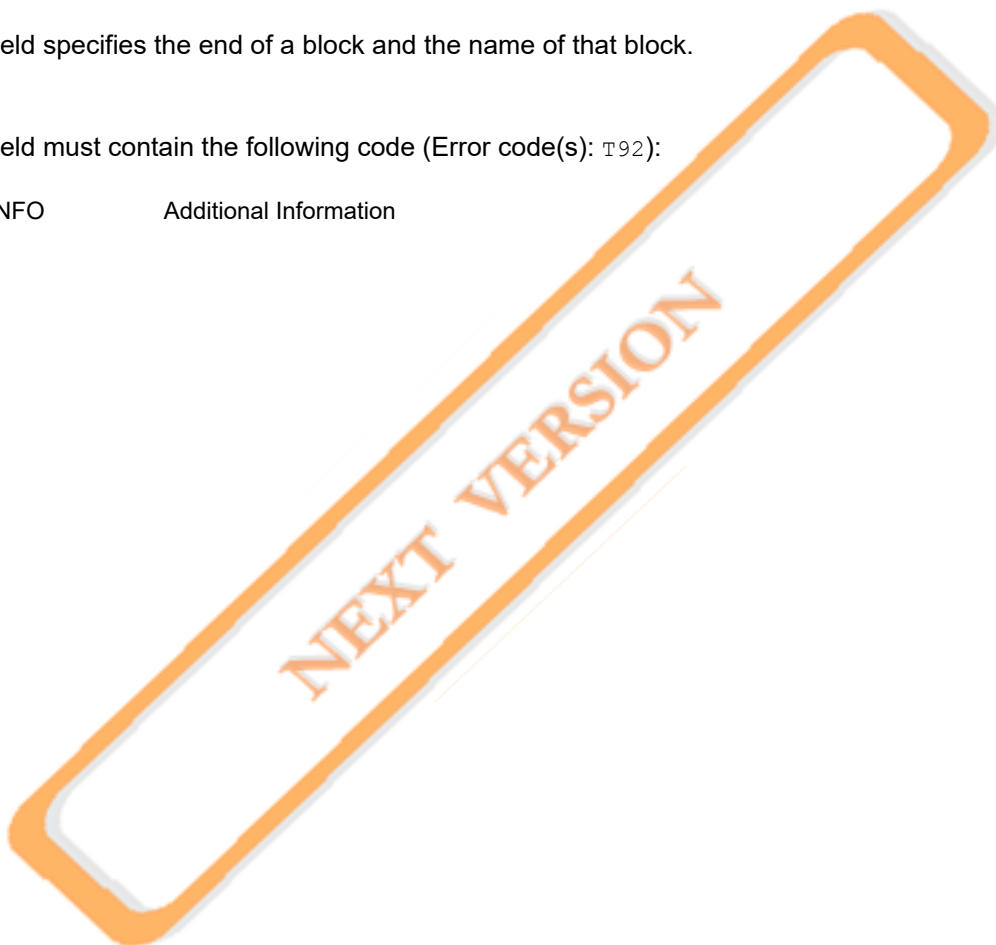
# MT 575 Report of Combined Activity

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

## MT 575 Scope

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

This message is intended to provide a summary of all cash and securities activity:

*   for a given safekeeping account linked to one cash account (maintaining separate cash sub-accounts by currency), or

*   for a given safekeeping account linked to multiple cash accounts (maintaining separate cash sub-accounts by currency), or

*   for a given cash account (maintaining separate cash sub-accounts by currency) linked to multiple safekeeping accounts.

The transaction activity contained in the report includes all transactions which have been settled or booked to the safekeeping account(s) for a specified period. Booked transactions are those that have been contractually posted (including those that may not have yet settled in the local market) and have affected the portfolios cash position. This report must not include pending transactions in the receivable or payable ledgers nor may it include settled transactions that have a future settlement date; pending transactions are included in the MT 537 Statement of Pending Transactions.

The report lists all activities by currency. So called, 'free' asset movement, for example, dividends in the form of securities, must appear in the free asset movement sequence.

All currencies for which there was an activity must also be reported. When there are no activities to be reported, the activity flag, in sequence A must be used. In sequence B, a separate activity flag can be used per cash account (where multiple cash accounts are linked to one safekeeping account).

The frequency of the report must be bilaterally agreed between the account servicer and the account owner.

The message may be used to respond to a request for statement, that is, the MT 549 Request for Statement/Status Advice.

## MT 575 Format Specifications

### MT 575 Report of Combined Activity

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| O | 13A | STAT | Number Identification | Statement Number | :4!c//3!c | 3 |
| M | 20C | SEME | Reference | Sender's Message Reference | :4!c//16x | 4 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 5 |
| O | 98a | PREP | Date/Time | Preparation Date/Time | A, C, or E | 6 |
| M | 69a | STAT | Period | Statement Period | A or B | 7 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 8 |
| -----\| | | | | | | |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 9 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 10 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 11 |
| M | 16S | | | End of Block | LINK | 12 |
| -----\| End of Subsequence A1 Linkages | | | | | | |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | 13 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 14 |
| M | 17B | ACTI | Flag | Activity Flag | :4!c//1!a | 15 |
| M | 16S | | | End of Block | GENL | 16 |
| End of Sequence A General Information | | | | | | |
| -----> Optional Repetitive Sequence B Cash Account Activity | | | | | | |
| M | 16R | | | Start of Block | CASHACCT | 17 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | 18 |
| -----\| | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| M | 97a | CASH | Account | Cash Account | A or E | 19 |
| -----> Mandatory Repetitive Subsequence B1 Activity Information Per Currency | | | | | | |
| M | 16R | | | Start of Block | ACTCURR | 20 |
| M | 11A | ACCT | Currency | Currency of Account | :4!c//3!a | 21 |
| M | 17B | ACTI | Flag | Activity Flag | :4!c//1!a | 22 |
| -----> | | | | | | |
| M | 93D | 4!c | Balance | (see qualifier description) | :4!c//[N]15d | 23 |
| -----\| | | | | | | |
| -----> Optional Repetitive Subsequence B1a Activity Information Per Transaction | | | | | | |
| M | 16R | | | Start of Block | ACTINFO | 24 |
| -----> Mandatory Repetitive Subsequence B1a1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 25 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 26 |
| M | 20a | 4!c | Reference | (see qualifier description) | C or U | 27 |
| M | 16S | | | End of Block | LINK | 28 |
| -----\| End of Subsequence B1a1 Linkages | | | | | | |
| Optional Subsequence B1a2 Cash Only Movement Details | | | | | | |
| M | 16R | | | Start of Block | CASHDET | 29 |
| M | 19A | PSTA | Amount | Posting Amount | :4!c//[N]3!a15d | 30 |
| O | 36a | UNDL | Quantity of Financial Instrument | Underlying Quantity | B or D | 31 |
| O | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 32 |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 33 |
| -----\| | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| M | 98a | ESET | Date/Time | Effective Settlement Date/Time | A, B, or C | 34 |
| O | 70E | TRDE | Narrative | Transaction Details Narrative | :4!c//10*35x | 35 |
| M | 16S | | | End of Block | CASHDET | 36 |
| **End of Subsequence B1a2 Cash Only Movement Details** | | | | | | |
| **Optional Subsequence B1a3 Cash and Securities Movement Details** | | | | | | |
| M | 16R | | | Start of Block | CASHSECDET | 37 |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 38 |
| ----->  | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 39 |
| -----\| | | | | | | |
| M | 36a | PSTA | Quantity of Financial Instrument | Posting Quantity | B or D | 40 |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c//[N]3!n | 41 |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 42 |
| ----->  | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 43 |
| -----\| | | | | | | |
| ----->  | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 44 |
| -----\| | | | | | | |
| O | 25D | MOVE | Status Code | Movement Status | :4!c/[8c]/4!c | 45 |
| O | 70E | TRDE | Narrative | Transaction Details Narrative | :4!c//10*35x | 46 |
| M | 16S | | | End of Block | CASHSECDET | 47 |
| **End of Subsequence B1a3 Cash and Securities Movement Details** | | | | | | |
| **-----> Optional Repetitive Subsequence B1a4 Settlement Parties** | | | | | | |
| M | 16R | | | Start of Block | SETPRTY | 48 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, or R | [49] |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | [50] |
| M | 16S | | | End of Block | SETPRTY | [51] |
| -----\| End of Subsequence B1a4 Settlement Parties | | | | | | |
| M | 16S | | | End of Block | ACTINFO | [52] |
| -----\| End of Subsequence B1a Activity Information Per Transaction | | | | | | |
| M | 16S | | | End of Block | ACTCURR | [53] |
| -----\| End of Subsequence B1 Activity Information Per Currency | | | | | | |
| M | 16S | | | End of Block | CASHACCT | [54] |
| -----\| End of Sequence B Cash Account Activity | | | | | | |
| -----> Optional Repetitive Sequence C Free Asset Activity | | | | | | |
| M | 16R | | | Start of Block | FREEASS | [55] |
| -----> Mandatory Repetitive Subsequence C1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | [56] |
| O | 13a | LINK | Number Identification | Linked Message | A or B | [57] |
| M | 20a | 4!c | Reference | (see qualifier description) | C or U | [58] |
| M | 16S | | | End of Block | LINK | [59] |
| -----\| End of Subsequence C1 Linkages | | | | | | |
| Optional Subsequence C2 Transaction Details | | | | | | |
| M | 16R | | | Start of Block | TRANSDET | [60] |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | [61] |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | [62] |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| M | 36a | PSTA | Quantity of Financial Instrument | Posting Quantity | B or D | 63 |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c//[N]3!n | 64 |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 65 |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 66 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 67 |
| -----\| | | | | | | |
| O | 25D | MOVE | Status Code | Movement Status | :4!c/[8c]/4!c | 68 |
| O | 70E | TRDE | Narrative | Transaction Details Narrative | :4!c//10*35x | 69 |
| -----> Optional Repetitive Subsequence C2a Settlement Parties | | | | | | |
| M | 16R | | | Start of Block | SETPRTY | 70 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, or R | 71 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 72 |
| M | 16S | | | End of Block | SETPRTY | 73 |
| -----\| End of Subsequence C2a Settlement Parties | | | | | | |
| M | 16S | | | End of Block | TRANSDET | 74 |
| End of Subsequence C2 Transaction Details | | | | | | |
| M | 16S | | | End of Block | FREEASS | 75 |
| -----\| End of Sequence C Free Asset Activity | | | | | | |
| Optional Sequence D Additional Information | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 76 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | [77] |
| -----| | | | | | | |
| M | 16S | | | End of Block | ADDINFO | [78] |
| **End of Sequence D Additional Information** | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 575 Network Validated Rules

**C1** If the Activity Flag (field :17B::ACTI) in sequence A General Information indicates no information to be reported, that is, N, then sequence B Cash Account Activity and sequence C Free Asset Activity must not be present. Sequence B Cash Account Activity and sequence C Free Asset Activity are otherwise optional (Error code(s): `E66`).

| Sequence A<br>if field :17B::ACTI is ... | Sequence B is ... | Sequence C is ... |
|---|---|---|
| N | Not allowed | Not allowed |
| Y | Optional | Optional |

**C2** Within each occurrence of subsequence B1 Activity Information Per Currency, if the Activity Flag (field :17B::ACTI) indicates no information to be reported, that is, N, then subsequence B1a Activity Information Per Transaction within that subsequence B1 is not allowed. If field 17B::ACTI is equal to 'Y', then subsequence B1a Activity Information Per Transaction is mandatory. (Error code(s): `E95`).

| Subsequence B1<br>if field :17B::ACTI is ... | Subsequence B1a is ... |
|---|---|
| N | Not allowed |
| Y | Mandatory (that is minimum once) |

**C3** Within subsequence B1a Activity Information per Transaction, subsequence B1a2 Cash Only Movement Details and subsequence B1a3 Cash and Securities Movement Details are mutually exclusive (Error code(s): `E96`).

| If subsequence B1a2 is ... | Then subsequence B1a3 is ... |
|---|---|
| Present | Not allowed |
| Not present | Mandatory |

**C4** The following party fields cannot appear more than once in the same occurrence of subsequence B1a (Error code(s): `E84`):

| Subsequence B1a4 |
|---|
| :95a::BUYR |
| :95a::DEAG |
| :95a::DECU |
| :95a::DEI1 |
| :95a::DEI2 |
| :95a::PSET |
| :95a::REAG |
| :95a::RECU |
| :95a::REI1 |
| :95a::REI2 |
| :95a::SELL |

**C5** If a qualifier from the list Deliverers is present in a subsequence B1a4, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): `E86`).

In other words, in subsequence B1a, the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence B1a4, then :95a::DEI1 must be present in another subsequence B1a4.
- If :95a::DEI1 is present in subsequence B1a4, then :95a::DECU must be present in another subsequence B1a4.
- If :95a::DECU is present in subsequence B1a4, then :95a::SELL must be present in another subsequence B1a4.

If a qualifier from the list Receivers is present in a subsequence B1a4, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in subsequence B1a, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence B1a4, then :95a::REI1 must be present in another subsequence B1a4.

- If :95a::REI1 is present in subsequence B1a4, then :95a::RECU must be present in another subsequence B1a4.

- If :95a::RECU is present in subsequence B1a4, then :95a::BUYR must be present in another subsequence B1a4.

| Deliverers | | Receivers | |
|---|---|---|---|
| DEI2 | Deliverer's Intermediary 2 | REI2 | Receiver's Intermediary 2 |
| DEI1 | Deliverer's Intermediary 1 | REI1 | Receiver's Intermediary 1 |
| DECU | Deliverer's Custodian | RECU | Receiver's Custodian |
| SELL | Seller (Deliverer) | BUYR | Buyer (Receiver) |

**C6** The following party fields cannot appear more than once in the same occurrence of subsequence C2 (Error code(s): E84):

| Subsequence C2a |
|---|
| :95a::BUYR |
| :95a::DEAG |
| :95a::DECU |
| :95a::DEI1 |
| :95a::DEI2 |
| :95a::PSET |
| :95a::REAG |
| :95a::RECU |
| :95a::REI1 |
| :95a::REI2 |
| :95a::SELL |

**C7** If a qualifier from the list Deliverers is present in a subsequence C2a, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): E86).

In other words, in subsequence C2, the following scenarios must be validated:

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

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

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

If a qualifier from the list Receivers is present in a subsequence C2a, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in subsequence C2, the following scenarios must be validated:

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

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

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

| Deliverers | | Receivers | |
|---|---|---|---|
| DEI2 | Deliverer's Intermediary 2 | REI2 | Receiver's Intermediary 2 |
| DEI1 | Deliverer's Intermediary 1 | REI1 | Receiver's Intermediary 1 |
| DECU | Deliverer's Custodian | RECU | Receiver's Custodian |
| SELL | Seller (Deliverer) | BUYR | Buyer (Receiver) |

**C8**    If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): `E08`).

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

**C9**    In subsequence B1a4, if field :95a::PSET is present, then field :97a:: is not allowed in the same subsequence (Error code(s): `E52`).

| Subsequence B1a4<br>if field :95a::PSET is ... | Subsequence B1a4<br>then field :97a:: is ... |
|---|---|
| Present | Not allowed within the same occurrence |
| Not present | Optional |

**C10** In subsequence C2a, if field :95a::PSET is present, then field :97a:: is not allowed in the same subsequence (Error code(s): E53).

| Subsequence C2a<br>if field :95a::PSET is ... | Subsequence C2a<br>then field :97a:: is ... |
|---|---|
| Present | Not allowed within the same occurrence |
| Not present | Optional |

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

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

In subsequence C2, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

# MT 575 Usage Rules

- This report is used by the account servicer to report on all settled or booked transactions including affected cash and free movements.

- In responding to a request for statement, the MT 549, and where the report is being sent outside the agreed on frequency, the linkage sequence must contain the reference to the MT 549 previously sent by the account owner.

- Where the statement period contains only free asset movements, the opening and closing cash balances will be the same.

- Where the report covers a single day's activities, the to and from dates in the statement period will be identical.

- Where there is no activity in a currency, the opening and closing balances must be present and be equal. Where there is no activity in the account for the period for all currencies, each currency must be reported as having an opening and closing balance of the same amount.

- Where a 'free' transaction is listed, the free asset activity sequence must be used. The following types of transactions must be identified in the following sequences:

| Types of transaction: | Sequence: |
|---|---|
| Deliver Versus Payment | Cash and Securities Movement Details sequence |
| Receive Versus Payment | Cash and Securities Movement Details sequence |
| Free Asset Delivery | Free Asset Movement sequence |
| Free Asset Receipt | Free Asset Movement sequence |
| Securities Income (corporate action-transactions) cash and securities involved | Cash and Securities Movement Details sequence |
| Securities Income (corporate action-transactions) no cash involved | Free Asset Movement sequence |
| Securities Income (corporate action-transactions) only cash involved | Cash Only Movement Details sequence |
| Cash Credit | Cash Only Movement Details sequence |
| Cash Debit | Cash Only Movement Details sequence |

- The specification of the cash and safekeeping accounts is linked to combination accounts.

  Where the report is sent for a given safekeeping account linked to one cash account (maintaining separate cash sub-accounts by currency), the safekeeping account must be specified in the general information sequence and not in the cash and securities movement details sequence nor in the Free Asset Movement sequence. The cash account activity sequence must appear only once.

  Where the report is sent for a given safekeeping account linked to multiple cash accounts (maintaining separate cash sub-accounts by currency), the safekeeping account must be specified in the sequence General Information and not in the cash and securities movement details sequence nor in the free asset movement sequence. For each cash account a separate sequence Cash Account Activity must be used.

Where the report is sent for a given cash account (maintaining separate cash sub-accounts by currency) linked to multiple safekeeping accounts, the safekeeping account field must *not* be used in the sequence General Information but in the safekeeping account must be specified in each occurrence of the Cash and securities movement details sequence and in the free asset movement sequence. The cash account activity sequence must appear only once.

# MT 575 Field Specifications

## MT 575 - 1. Field 16R: Start of Block

**Format**

Option R          16c

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

GENL          General Information

## MT 575 - 2. Field 28E: Page Number/Continuation Indicator

**Format**

Option E          5n/4!c                    (Page Number)(Continuation Indicator)

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

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

## MT 575 - 3. Field 13A: Number Identification: Statement Number

**Format**

| Option A | :4!c//3!c | (Qualifier)(Number Id) |

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | STAT | N | | A | Statement Number |

**Definition**

This qualified generic field specifies:

| STAT | Statement Number | Sequential number assigned to the statement. |

**Usage Rules**

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

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

## MT 575 - 4. Field 20C: Reference: Sender's Message Reference

**Format**

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

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

### Network Validated Rules

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

# MT 575 - 5. Field 23G: Function of the Message

### Format

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

### Presence

Mandatory (referenced in rule C8) in mandatory sequence A

### Definition

This field identifies the function of the message.

### Codes

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

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

### Codes

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

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

### Usage Rules

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

## MT 575 - 6. Field 98a: Date/Time: Preparation Date/Time

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |
| Option E | `:4!c//8!n6!n[,3n][/[N]2!n[2!n]]` | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

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

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

## MT 575 - 7. Field 69a: Period: Statement Period

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n/8!n` | (Qualifier)(Date)(Date) |
| Option B | `:4!c//8!n6!n/8!n6!n` | (Qualifier)(Date)(Time)(Date)(Time) |

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

STAT      Statement Period      Period on which the statement is reporting.

**Network Validated Rules**

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

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

# MT 575 - 8. Field 22F: Indicator

**Format**

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

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | SFRE | N | | F | Statement Frequency Indicator |
| 2 | O | CODE | N | | F | Complete/Updates Indicator |

**Definition**

This qualified generic field specifies:

| CODE | Complete/Updates Indicator | Specifies whether the statement is complete or contains changes only. |
|------|---------------------------|----------------------------------------------------------------------|
| SFRE | Statement Frequency Indicator | Specifies the frequency of the statement. |

**Codes**

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

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

### Codes

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

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

# MT 575 - 9. Field 16R: Start of Block

### Format

| Option R | `16c` |

### Presence

Mandatory in optional subsequence A1

### Definition

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

### Codes

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

| LINK | Linkages |

# MT 575 - 10. Field 13a: Number Identification: Linked Message

### Format

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

**Presence**

Optional in optional subsequence A1

**Qualifier**

(Error code(s): `T89`)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

**Usage Rules**

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

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

# MT 575 - 11. Field 20C: Reference

**Format**

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

**Presence**

Mandatory in optional subsequence A1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | M | PREV | N | C8 | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |

**Definition**

This qualified generic field specifies:

| | | |
|------|-------------------------|-----------------------------------------------------------|
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |

| RELA | Related Message Reference | Message reference of the linked message which was previously received. |

**Network Validated Rules**

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

# MT 575 - 12. Field 16S: End of Block

**Format**

| Option S | 16c |

**Presence**

Mandatory in optional subsequence A1

**Definition**

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

**Codes**

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

| LINK | Linkages |

# MT 575 - 13. Field 95a: Party

**Format**

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | ACOW | N | C11 | P or R | Account Owner |
| 2 | O | ALTE | N | C11 | L | Alternate Identification |

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

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

**Usage Rules**

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

# MT 575 - 14. Field 97a: Account

**Format**

| | | |
|---|---|---|
| Option A | :4!c//35x | (Qualifier)(Account Number) |
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

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

### Usage Rules

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

# MT 575 - 15. Field 17B: Flag: Activity Flag

### Format

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

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | ACTI | N | C1 | B | Activity Flag |

### Definition

This qualified generic field specifies:

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

### Codes

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

| N | No | No. |
| Y | Yes | Yes. |

# MT 575 - 16. Field 16S: End of Block

### Format

| Option S | `16c` |

### Presence

Mandatory in mandatory sequence A

### Definition

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

**Codes**

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

GENL          General Information

# MT 575 - 17. Field 16R: Start of Block

**Format**

Option R              16c

**Presence**

Mandatory in optional sequence B

**Definition**

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

**Codes**

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

CASHACCT          Cash Account Activity

# MT 575 - 18. Field 95a: Party

**Format**

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme)<br>(Proprietary Code) |

**Presence**

Optional in optional sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | ACOW | N | C11 | P or R | Account Owner |
| 2 | O | ALTE | N | C11 | L | Alternate Identification |

**Definition**

This qualified generic field specifies:

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

### Network Validated Rules

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

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

### Usage Rules

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

# MT 575 - 19. Field 97a: Account: Cash Account

### Format

| | | |
|---|---|---|
| Option A | :4!c//35x | (Qualifier)(Account Number) |
| Option E | :4!c//34x | (Qualifier)(International Bank Account Number) |

### Presence

Mandatory in optional sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | CASH | N | | A or E | Cash Account |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CASH | Cash Account | Account in which cash is maintained. |

# MT 575 - 20. Field 16R: Start of Block

### Format

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

### Presence

Mandatory in mandatory subsequence B1

**Definition**

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

**Codes**

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

ACTCURR          Activity Information Per Currency

# MT 575 - 21. Field 11A: Currency: Currency of Account

**Format**

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

**Presence**

Mandatory in mandatory subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | M | ACCT | N | | A | Currency of Account |

**Definition**

This qualified generic field specifies:

ACCT      Currency of           Base currency of the account.
           Account

**Network Validated Rules**

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

# MT 575 - 22. Field 17B: Flag: Activity Flag

**Format**

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

**Presence**

Mandatory in mandatory subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | M | ACTI | N | C2 | B | Activity Flag |

### Definition

This qualified generic field specifies:

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

### Codes

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

| | | |
|---|-----|-----|
| N | No | No. |
| Y | Yes | Yes. |

# MT 575 - 23. Field 93D: Balance

### Format

| Option D | :4!c//[N]15d | (Qualifier)(Sign)(Balance) |
|----------|--------------|-----------------------------|

### Presence

Mandatory in mandatory subsequence B1

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

| | | |
|------|----------------------|-------------------------------------------------------------------------------------|
| FICL | Final Closing Balance | Sum of the opening balance and all entries booked to the account at the close of the statement period. |
| FIOP | First Opening Balance | Opening balance for the statement period. It always equals the closing balance of the previous statement. |

| INCL | Intermediary Closing Balance | Closing balance of this page only. This balance must be the intermediary opening balance of the next page of the same statement. |
| INOP | Intermediary Opening Balance | Opening balance of this page only. This balance must be the intermediary closing balance of the previous page of the same statement. |

**Network Validated Rules**

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

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

**Usage Rules**

Sign must be present when Balance is negative.

# MT 575 - 24. Field 16R: Start of Block

**Format**

Option R                16c

**Presence**

Mandatory in optional subsequence B1a

**Definition**

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

**Codes**

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

ACTINFO                Activity Information Per Transaction

# MT 575 - 25. Field 16R: Start of Block

**Format**

Option R                16c

**Presence**

Mandatory in mandatory subsequence B1a1

**Definition**

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

**Codes**

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

LINK        Linkages


# MT 575 - 26. Field 13a: Number Identification: Linked Message

### Format

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

### Presence

Optional in mandatory subsequence B1a1

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

### Usage Rules

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

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


# MT 575 - 27. Field 20a: Reference

### Format

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

### Presence

Mandatory in mandatory subsequence B1a1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | CMIT | N | | C | Counterparty Market Infrastructure Transaction Identification |
| | or | PREV | N | | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |
| | or | ASRF | N | | C | Account Servicer Reference |
| | or | COMM | N | | C | Common Reference |
| | or | POOL | N | | C | Pool Reference |
| | or | TRRF | N | | C or U | Deal Reference |
| | or | CORP | N | | C | Corporate Action Reference |
| | or | TCTR | N | | C | Triparty-Agent's/Service-Provider's Collateral Transaction Reference |
| | or | CLTR | N | | C | Client's Triparty Collateral Transaction Reference |
| | or | CLCI | N | | C | Client's Collateral Instruction Reference |
| | or | TRCI | N | | C | Triparty-Agent's/Service-Provider's Collateral Instruction Reference |
| | or | MITI | N | | C | Market Infrastructure Transaction Identification |
| | or | PCTI | N | | C | Processor Transaction Identification |

**Definition**

This qualified generic field specifies:

| ASRF | Account Servicer Reference | Reference assigned to the reported transaction by the account servicer. |
|------|---------------------------|------------------------------------------------------------------------|
| CLCI | Client's Collateral Instruction Reference | Reference assigned to the instruction by the client. |
| CLTR | Client's Triparty Collateral Transaction Reference | Unique reference identifying the triparty collateral management transaction from the client's point of view. |

| CMIT | Counterparty Market Infrastructure Transaction Identification | Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
|------|------|------|
| COMM | Common Reference | Unique reference agreed upon by the Investment Manager AND the Broker/Dealer to identify the trade. This reference should be passed down and up through the whole life cycle of the transaction. |
| CORP | Corporate Action Reference | Reference assigned by the account servicer to unambiguously identify a related corporate action event. |
| MITI | Market Infrastructure Transaction Identification | Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
| PCTI | Processor Transaction Identification | Identification of the transaction assigned by the processor of the instruction other than the account owner, the account servicer, and the market infrastructure. |
| POOL | Pool Reference | Collective reference identifying a set of messages. |
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |
| TCTR | Triparty-Agent's/ Service-Provider's Collateral Transaction Reference | Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view. |
| TRCI | Triparty-Agent's/ Service-Provider's Collateral Instruction Reference | Reference assigned to the instruction by the triparty-agent/service-provider. |
| TRRF | Deal Reference | Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details. |

**Network Validated Rules**

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

# MT 575 - 28. Field 16S: End of Block

**Format**

Option S                    `16c`

**Presence**

Mandatory in mandatory subsequence B1a1

**Definition**

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

**Codes**

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

LINK            Linkages

# MT 575 - 29. Field 16R: Start of Block

**Format**

Option R                16c

**Presence**

Mandatory in optional subsequence B1a2

**Definition**

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

**Codes**

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

CASHDET            Cash Only Movement Details

# MT 575 - 30. Field 19A: Amount: Posting Amount

**Format**

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

**Presence**

Mandatory in optional subsequence B1a2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1     | M   | PSTA      | N   |    | A       | Posting Amount        |

**Definition**

This qualified generic field specifies:

| PSTA | Posting Amount | Amount of money that was posted to the account. |
|------|----------------|--------------------------------------------------|

**Network Validated Rules**

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

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

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

**Usage Rules**

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

# MT 575 - 31. Field 36a: Quantity of Financial Instrument: Underlying Quantity

**Format**

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

| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code)(Quantity of Digital Tokens) |
|----------|---------------|-------------------------------------------------------------|

**Presence**

Optional in optional subsequence B1a2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | UNDL | N | | B or D | Underlying Quantity |

**Definition**

This qualified generic field specifies:

| UNDL | Underlying Quantity | Quantity of financial instrument on which the posting amount is based. |
|------|---------------------|------------------------------------------------------------------------|

**Codes**

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

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

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

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

### Usage Rules

Format option D may only be used for digital assets.

# MT 575 - 32. Field 35B: Identification of the Financial Instrument

### Format

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

### Presence

Optional in optional subsequence B1a2

### Definition

This field identifies the financial instrument.

### Network Validated Rules

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

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

### Usage Rules

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

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

[/2!a/]          The ISO two-digit country code, followed by the national scheme number.

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

It is strongly recommended that the ISIN be used.

# MT 575 - 33. Field 22a: Indicator

## Format

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

## Presence

Mandatory in optional subsequence B1a2

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | TRAN | N | | F | Transaction Indicator |
| 2 | M | CRDB | N | | H | Credit/Debit Indicator |
| 3 | O | CAEV | N | | F | Corporate Action Event Indicator |
| | or | CASH | N | | F | Type of Cash Activity Indicator |

## Definition

This qualified generic field specifies:

| CAEV | Corporate Action Event Indicator | Specifies the type of corporate event. |
|---|---|---|
| CASH | Type of Cash Activity Indicator | Specifies the type of activity to which the cash movement relates. |
| CRDB | Credit/Debit Indicator | Specifies whether the value is a debit or credit. |
| TRAN | Transaction Indicator | Specifies the type of activity to which this instruction relates. |

## Codes

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

| | | |
|---|---|---|
| CASH | Clean Cash Activity | Transaction relates to clean cash. |
| CLAI | Market Claim | Transaction relates to a market claim following a corporate action. |
| CORP | Corporate Action Activity | Transaction relates to corporate action. |

## Codes

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

| | | |
|---|---|---|
| CRED | Credit | Value is a credit. |
| DEBT | Debit | Value is a debit. |

## Codes

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

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

| CAPD | Capital Distribution | The corporate event pays shareholders an amount in cash issued from the capital account. There is no reduction to the face value of a single share (or the share has no par value). The number of circulating shares remains unchanged. |
|------|---------------------|---|
| CAPG | Capital Gains Distribution | Distribution of profits resulting from the sale of company assets, for example, Shareholders of Mutual Funds, Unit Trusts, or Sicavs are recipients of capital gains distributions which are often reinvested in additional shares of the fund. |
| CAPI | Capitalisation | Increase of the current principal of a debt instrument without increasing the nominal value. It normally arises from the incorporation of due but unpaid interest into the principal. This is commonly done by increasing the pool factor value, for example, capitalisation, and negative amortisation. |
| CERT | Non-US TEFRA D Certification | Non-US beneficial owner certification requirement for exchange of temporary to permanent notes. |
| CHAN | Change | Information regarding a change further described in the corporate action details. |
| CLSA | Class Action/ Proposed Settlement | Situation where interested parties seek restitution for financial loss. The security holder may be offered the opportunity to join a class action proceeding and would need to respond with an instruction. |
| CMET | Court Meeting | Announcement of a meeting at a Court. |
| CONS | Consent | Procedure that aims to obtain consent of holder to a proposal by the issuer or a third party without convening a meeting. For example, consent to change the terms of a bond. |
| CONV | Conversion | Conversion of securities (generally convertible bonds or preferred shares) into another form of securities (usually common shares) at a pre-stated price/ratio. |
| COOP | Company Option | A company option may be granted by the company, allowing the holder to take up shares at some future date(s) at a pre arranged price in the company. A company may not grant options which enable the holder to take up unissued shares at a time which is five or more years from the date of the grant. Option holders are not members of a company. They are contingent creditors of a company and hence may, in some instances, be entitled to vote on and be bound by a scheme of arrangement between the creditors and the company. As many options have multiple exercise periods a company option will either lapse or carry on to the next expiry date. |
| CREV | Credit Event | An occurrence of credit derivative for which the issuer of one or several underlying securities is unable to fulfil its financial obligations (as defined in terms and conditions). |
| DECR | Decrease in Value | Reduction of face value of a single share or the value of fund assets. The number of circulating shares/units remains unchanged. This event may include a cash payout to holders. |

| DETI | Detachment | Separation of components that comprise a security, for example, usually units comprised of warrants and bond or warrants and equity. Units may be broken up at the request of the security holder or based on market convention. |
| DFLT | Bond Default | Failure by the company to perform obligations defined as default events under the bond agreement and that have not been remedied. |
| DLST | Trading Status: Delisted | Security is no longer able to comply with the listing requirements of a stock exchange and is removed from official board quotation. |
| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
| DRCA | Cash Distribution From Non-Eligible Securities Sales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DRIP | Dividend Reinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DTCH | Dutch Auction | An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| DVCA | Cash Dividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| DVOP | Dividend Option | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DVSC | Scrip Dividend/ Payment | Dividend or interest paid in the form of scrip. |
| DVSE | Stock Dividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |

| EXRI | Call on Intermediate Securities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
|------|------|------|
| EXTM | Maturity Extension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| EXWA | Warrant Exercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| INCR | Increase in Value | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| INTR | Interest Payment | Interest payment distributed to holders of an interest bearing asset. |
| LIQU | Liquidation Dividend/ Liquidation Payment | A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| MCAL | Full Call/Early Redemption | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| MEET | Annual General Meeting | Annual general meeting. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | Non-Official Offer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| ODLT | Odd Lot Sale/ Purchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OMET | Ordinary General Meeting | Ordinary general meeting. |
| OTHR | Other Event | Other event, use only when no other event type applies, for example, a new event type. |

| | | |
|---|---|---|
| PARI | Pari-Passu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc. |
| PCAL | Partial Redemption Without Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). |
| PDEF | Partial Defeasance/ Pre-Funding | Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
| PINK | Pay In Kind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | Place of Incorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PPMT | Instalment Call | An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| PRED | Partial Redemption With Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PRIO | Priority Issue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| REDM | Final Maturity | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | Remarketing Agreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| RHDI | Intermediate Securities Distribution | The distribution of intermediate securities that gives the holder the right to take part in a future event. |
| RHTS | Rights Issue/ Subscription Rights/Rights Offer | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| SHPR | Shares Premium Dividend | This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |

| | | |
|------|------|------|
| SMAL | Smallest Negotiable Unit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | Spin-Off | A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| SPLF | Stock Split/Change in Nominal Value/ Subdivision | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| SPLR | Reverse Stock Split/Change in Nominal Value | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| SUSP | Trading Status: Suspended | Trading in the security has been suspended. |
| TEND | Tender/Acquisition/ Takeover/Purchase Offer | An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| TNDP | Tax On Non-Distributed Proceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |
| TREC | Tax Reclaim | Event related to tax reclaim activities. |
| WRTH | Worthless | Booking out of valueless securities. |
| WTRC | Withholding Tax Relief Certification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| XMET | Extraordinary or Special General Meeting | Extraordinary or special general meeting. |

**Codes**

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

| | | |
|------|------|------|
| CCFA | Client Cash Flow | Cash movement relates to client cash flow (contribution or withdrawal). |
| CHAR | Charges/Fees | Cash movement relates to charges/fees. |
| CHKA | Cheques | Cash movement relates to cheques. |
| CLLE | Collections | Cash movement relates to collections. |

| CLRA | Cash Letter/ Cheques Remittance | Cash movement relates to cash letters/cheques remittance. |
| DCRE | Documentary Credit | Cash movement relates to documentary credit. |
| ECKA | Eurocheques | Cash movement relates to eurocheques. |
| FEXA | Foreign Exchange | Cash movement relates to foreign exchange. |
| FMVA | Futures Margin Variation | Cash movement relates to futures margin variation. |
| IMFA | Investment Management Fees | Cash movement relates to investment management fees. |
| INTA | Cash Interest on Long Cash Balance | Cash movement relates to interest on a long cash balance. |
| STAM | Stamp Duty | Cash movement relates to stamp duty. |
| TAXA | Tax Reclaim | Cash movement relates to a tax reclaim. |
| TCFA | Trust/Custody Fees | Cash movement relates to trust/custody fees. |
| TCKA | Travellers Cheques | Cash movement relates to travellers cheques. |
| VDAA | Value Date Adjustment | Cash movement relates to value date adjustment. |
| WITH | Withholding Tax | Cash movement relates to withholding tax. |

**Usage Rules**

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

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

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

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

# MT 575 - 34. Field 98a: Date/Time: Effective Settlement Date/Time

**Format**

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

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

## Presence

Mandatory in optional subsequence B1a2

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | ESET | N | | A, B, or C | Effective Settlement Date/Time |

## Definition

This qualified generic field specifies:

| ESET | Effective Settlement Date/Time | Date/time at which a transaction effectively settled. |

## Codes

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

| OPEN | Open-Dated | Date has not been established. |
| UKWN | Unknown | Date is unknown by the sender. |

## Network Validated Rules

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

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

# MT 575 - 35. Field 70E: Narrative: Transaction Details Narrative

## Format

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

## Presence

Optional in optional subsequence B1a2

## Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Usage Rules**

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

# MT 575 - 36. Field 16S: End of Block

### Format

Option S          16c

### Presence

Mandatory in optional subsequence B1a2

### Definition

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

### Codes

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

CASHDET          Cash Only Movement Details

# MT 575 - 37. Field 16R: Start of Block

### Format

Option R          16c

### Presence

Mandatory in optional subsequence B1a3

### Definition

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

### Codes

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

CASHSECDET        Cash and Securities Movement Details

# MT 575 - 38. Field 97a: Account

## Format

| Option A | :4!c//35x | (Qualifier)(Account Number) |
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

## Presence

Optional in optional subsequence B1a3

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

## Definition

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

## Codes

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

## Usage Rules

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

# MT 575 - 39. Field 19A: Amount

### Format

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

### Presence

Mandatory in optional subsequence B1a3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | PSTA | N | | A | Posting Amount |
| 2 | O | ACRU | N | | A | Accrued Interest Amount |
| 3 | O | DEAL | N | | A | Trade Amount |

### Definition

This qualified generic field specifies:

| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between coupon payment periods. |
|---|---|---|
| DEAL | Trade Amount | Principal amount of a trade, that is, price multiplied by quantity. |
| PSTA | Posting Amount | Amount of money that was posted to the account. |

### Network Validated Rules

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

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

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

### Usage Rules

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

# MT 575 - 40. Field 36a: Quantity of Financial Instrument: Posting Quantity

### Format

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

| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code)<br>(Quantity of Digital Tokens) |
|---|---|---|

### Presence

Mandatory in optional subsequence B1a3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | PSTA | N | | B or D | Posting Quantity |

### Definition

This qualified generic field specifies:

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

### Codes

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

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

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |
|---|---|---|

### Network Validated Rules

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

### Usage Rules

Format option D may only be used for digital assets.

## MT 575 - 41. Field 99A: Number Count: Number of Days Accrued

### Format

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

### Presence

Optional in optional subsequence B1a3

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

| | | |
|------|-----------------|-------------------------------------------------|
| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |

### Network Validated Rules

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

### Usage Rules

Sign must be present when Number is negative.

## MT 575 - 42. Field 35B: Identification of the Financial Instrument

### Format

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

### Presence

Mandatory in optional subsequence B1a3

### Definition

This field identifies the financial instrument.

### Network Validated Rules

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

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

**Usage Rules**

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

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

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

It is strongly recommended that the ISIN be used.

# MT 575 - 43. Field 22a: Indicator

**Format**

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

**Presence**

Mandatory in optional subsequence B1a3

**Qualifier**

(Error code(s): T89)

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

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 9 | O | BENE | N | | F | Beneficial Ownership Indicator |
| 10 | O | CASY | N | | F | Cash Settlement System Indicator |
| 11 | O | TCPI | N | | F | Tax Capacity Party Indicator |
| 12 | O | REPT | N | | F | Repurchase Type Indicator |
| 13 | O | MACL | N | | F | Market Side Indicator |
| 14 | O | BLOC | N | | F | Block Trade Indicator |
| 15 | O | REST | N | | F | Restrictions Indicator |
| 16 | O | SETS | N | | F | Settlement System/Method Indicator |
| 17 | O | NETT | N | | F | Netting Eligibility Indicator |
| 18 | O | CCPT | N | | F | CCP Eligibility Indicator |
| 19 | O | LEOG | N | | F | Letter of Guarantee Indicator |

## Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| BENE | Beneficial Ownership Indicator | Specifies whether there is change of beneficial ownership. |
| BLOC | Block Trade Indicator | Specifies whether the settlement instruction is a block parent or child. |
| CAEV | Corporate Action Event Indicator | Specifies the type of corporate event. |
| CASY | Cash Settlement System Indicator | Specifies what cash settlement system is instructed to be used. |
| CCPT | CCP Eligibility Indicator | Specifies whether the settlement transaction is CCP (Central Counterparty) eligible. |
| LEOG | Letter of Guarantee Indicator | Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used. |
| MACL | Market Side Indicator | Specifies whether an instruction is for a market side or a client side transaction. |
| NETT | Netting Eligibility Indicator | Specifies whether the settlement transaction is eligible for netting or not. |
| REDE | Receive/Deliver Indicator | Specifies whether the transaction is a receipt or delivery of financial instruments. |

| REGT | Registration Indicator | Specifies whether registration should occur upon receipt. |
|------|------------------------|-----------------------------------------------------------|
| REPT | Repurchase Type Indicator | Specifies the type of repurchase transaction. |
| REST | Restrictions Indicator | Restrictions governing the transfer of ownership of security. |
| RTGS | Securities Real-Time Gross Settlement Indicator | Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system. |
| SETR | Type of Settlement Transaction Indicator | Specifies underlying information regarding the type of settlement transaction. |
| SETS | Settlement System/ Method Indicator | Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system. |
| STAM | Stamp Duty Indicator | Specifies the stamp duty type or exemption reason applicable to the settlement instruction. |
| STCO | Settlement Transaction Condition Indicator | Specifies the conditions under which the order/trade was to be settled. |
| TCPI | Tax Capacity Party Indicator | Specifies the tax role capacity of the instructing party. |
| TRAN | Transaction Indicator | Specifies the type of activity to which this instruction relates. |
| TRCA | Party Capacity Indicator | Specifies the role of the party in the transaction. |

### Codes

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

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

**Codes**

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

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

**Codes**

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

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

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

| DRAW | Drawing | Securities are redeemed in part before the scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). Drawing is distinct from partial call since drawn bonds are chosen by lottery. Therefore, not every holder is affected in the same way. |
|------|---------|----------------------------------|
| DRCA | Cash Distribution From Non-Eligible Securities Sales | Distribution to shareholders of cash resulting from the selling of non-eligible securities, for example, in the frame of a depositary receipt program. |
| DRIP | Dividend Reinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DTCH | Dutch Auction | An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| DVCA | Cash Dividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| DVOP | Dividend Option | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DVSC | Scrip Dividend/ Payment | Dividend or interest paid in the form of scrip. |
| DVSE | Stock Dividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| EXRI | Call on Intermediate Securities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| EXTM | Maturity Extension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |

| | | |
|---|---|---|
| EXWA | Warrant Exercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| INCR | Increase in Value | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| INTR | Interest Payment | Interest payment distributed to holders of an interest bearing asset. |
| LIQU | Liquidation Dividend/ Liquidation Payment | A distribution of cash, assets or both. Debt may be paid in order of priority based on preferred claims to assets specified by the security. |
| MCAL | Full Call/Early Redemption | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, before final maturity. |
| MEET | Annual General Meeting | Annual general meeting. |
| MRGR | Merger | Exchange of outstanding securities, initiated by the issuer which may include options, as the result of two or more companies combining assets, that is, an external, third party company. Cash payments may accompany share exchange. |
| NOOF | Non-Official Offer | Offers that are not supervised or regulated by an official entity and being offered by a party, for example a broker, usually at a discount price, for example broker offer, mini-tender, mini odd lot offer or third party offer. |
| ODLT | Odd Lot Sale/ Purchase | Sale or purchase of odd-lots to/from the issuing company, initiated either by the holder of the security or through an offer made by the issuer. |
| OMET | Ordinary General Meeting | Ordinary general meeting. |
| OTHR | Other Event | Other event, use only when no other event type applies, for example, a new event type. |
| PARI | Pari-Passu | Occurs when securities with different characteristics, for example, shares with different entitlements to dividend or voting rights, become identical in all respects, for example, pari-passu or assimilation. May be scheduled in advance, for example, shares resulting from a bonus may become fungible after a pre-set period of time, or may result from outside events, for example, merger, reorganisation, issue of supplementary tranches, etc. |
| PCAL | Partial Redemption Without Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. It is done without any pool factor reduction. The redemption is reflected in a debit of the face amount (FAMT). |

| PDEF | Partial Defeasance/ Pre-Funding | Issuer has money set aside to redeem a portion of an issue and the indenture states that the securities could be called earlier than the stated maturity. |
|------|------|------|
| PINK | Pay In Kind | Interest payment, in any kind except cash, distributed to holders of an interest bearing asset. |
| PLAC | Place of Incorporation | Changes in the state of incorporation for US companies and changes in the place of incorporation for foreign companies. Where shares need to be registered following the incorporation change, the holder(s) may have to elect the registrar. |
| PPMT | Instalment Call | An instalment towards the purchase of equity capital, subject to an agreement between an issuer and a purchaser. |
| PRED | Partial Redemption With Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| PRIO | Priority Issue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| REDM | Final Maturity | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | Remarketing Agreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| RHDI | Intermediate Securities Distribution | The distribution of intermediate securities that gives the holder the right to take part in a future event. |
| RHTS | Rights Issue/ Subscription Rights/Rights Offer | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| SHPR | Shares Premium Dividend | This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |
| SMAL | Smallest Negotiable Unit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | Spin-Off | A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| SPLF | Stock Split/Change in Nominal Value/ Subdivision | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |

| SPLR | Reverse Stock Split/Change in Nominal Value | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| SUSP | Trading Status: Suspended | Trading in the security has been suspended. |
| TEND | Tender/Acquisition/ Takeover/Purchase Offer | An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |
| TNDP | Tax On Non-Distributed Proceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |
| TREC | Tax Reclaim | Event related to tax reclaim activities. |
| WRTH | Worthless | Booking out of valueless securities. |
| WTRC | Withholding Tax Relief Certification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| XMET | Extraordinary or Special General Meeting | Extraordinary or special general meeting. |

**Codes**

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

| BSBK | Buy Sell Back | Relates to a buy sell back transaction. |
| BYIY | Buy In | The transaction relates to a buy-in by the market following a delivery transaction failure. |
| CLAI | Market Claim | Transaction resulting from a market claim. |
| CNCB | Central Bank Collateral Operation | Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations. |
| COLI | Collateral In | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | Collateral Out | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| CONV | DR Conversion | Relates to a depository receipt conversion. |
| ETFT | Exchange Traded Funds | Relates to an exchange traded fund (ETF) creation or redemption. |
| FCTA | Factor Update | Relates to a factor update. |

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

| SBRE | Borrowing Reallocation | Internal reallocation of a borrowed holding from one safekeeping account to another. |
| SECB | Securities Borrowing | Relates to a securities borrowing operation. |
| SECL | Securities Lending | Relates to a securities lending operation. |
| SLRE | Lending Reallocation | Internal reallocation of a holding on loan from one safekeeping account to another. |
| SUBS | Subscription (Funds) | Relates to a subscription to funds (Funds Industry ONLY). |
| SWIF | Switch From | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | Switch To | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| SYND | Syndicate of Underwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager. |
| TBAC | TBA Closing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | Triparty Repo | Relates to a triparty repurchase agreement. |
| TRVO | Triparty Reverse Repo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |

**Codes**

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

| ASGN | Assignment | Transfer of ownership of the asset to another party during the closing of an option. |
| BPSS | Partial Successful Buy-In | Identification of settlement instructions created as a result of a partial successful buy-in. |
| CLEN | Clean | Tax-exempt financial instruments are to be settled. |
| DIRT | Dirty | Taxable financial instruments are to be settled. |
| DLWM | Delivery Without Matching | Matching receipt instruction not required (only for concerned ICSD and CSD). |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |

| EXER | Exercised | Settlement transaction relates to options, futures or derivatives that are exercised. |
| EXPI | Expired | Settlement transaction relates to options, futures or derivatives that have expired. |
| FRCL | Free Clean Settlement | Delivery will be made free of payment but a clean payment order will be sent. |
| KNOC | Knocked Out | Settlement transaction relates to options, futures or derivatives that are expired worthless. |
| NACT | Not Accounting Related | Security transaction is not for accounting. |
| NPAR | No Partial Settlement Allowed | Partial settlement is not allowed. |
| PART | Partial Settlement | Partial settlement is allowed. |
| PHYS | Physical | Securities are to be physically settled. |
| RESI | CSD Payment Only | Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD. |
| RPTO | Reporting | Relates to a transaction that is for reporting purposes only. |
| SPDL | Special Delivery | Settlement transactions to be settled with special delivery. |
| SPST | Split Settlement | Money and financial instruments settle in different locations. |
| UNEX | Unexposed | Delivery cannot be performed until money is received. |

### Codes

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

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

### Codes

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

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

### Codes

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

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

### Codes

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

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

### Codes

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

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

### Codes

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

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

## Codes

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

| | | |
|---|---|---|
| CADJ | Swap/Substitution | Relates to a repo collateral substitution. |
| CALL | Repo Call | Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral. |
| PADJ | Principal/Exposure Adjustment | Relates to a principal adjustment. |
| PAIR | Pair-Off | Relates to a repo that is part of a pair-off. |
| RATE | Repo Rate | Relates to a change in the repo rate. |
| ROLP | Repo Contract Rollover | Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral. |
| TOPU | Top-Up | Relates to a cover of securities position due to deficit of collateral following mark to market valuation. |
| WTHD | Withdrawal | Relates to a return of securities position due to excess of collateral following mark to market valuation. |

## Codes

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

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

## Codes

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

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

## Codes

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

| | | |
|---|---|---|
| 144A | Pursuant to 144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NRST | Not Subject to Restrictions | Ownership or transfer of a security that is not subject to restrictions. |

| RSTR | Subject to Restrictions (not pursuant to 144A) | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |
|------|------|------|

**Codes**

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

| NSET | Default Settlement System/Method | Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored. |
|------|------|------|
| YSET | Alternate Settlement System/ Method | Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored. |

**Codes**

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

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

**Codes**

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

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

**Codes**

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

| NLEG | Letter of Guarantee Not Accepted | Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored. |
|------|------|------|
| YLEG | Letter of Guarantee Accepted | Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored. |

**Codes**

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

### Usage Rules

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

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

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

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

Use of BLOC (Block Trade) is subject to bilateral agreement between the receiver and sender of the concerned messages.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

## MT 575 - 44. Field 98a: Date/Time

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option B | `:4!c/[8c]/4!c` | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

### Presence

Mandatory in optional subsequence B1a3

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| ESET | Effective Settlement Date/Time | Date/time at which a transaction effectively settled. |

| SETT | Settlement Date/ Time | Date/time at which the financial instruments are to be delivered or received. |
| TRAD | Trade Date/Time | Date/time at which the trade was executed. |

**Codes**

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

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

**Codes**

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

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

**Network Validated Rules**

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

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

# MT 575 - 45. Field 25D: Status Code: Movement Status

**Format**

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

**Presence**

Optional in optional subsequence B1a3

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Codes**

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

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

# MT 575 - 46. Field 70E: Narrative: Transaction Details Narrative

### Format

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

### Presence

Optional in optional subsequence B1a3

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

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

### Usage Rules

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

# MT 575 - 47. Field 16S: End of Block

### Format

Option S      `16c`

### Presence

Mandatory in optional subsequence B1a3

### Definition

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

### Codes

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

| CASHSECDET | Cash and Securities Movement Details |

## MT 575 - 48. Field 16R: Start of Block

### Format

Option R          `16c`

### Presence

Mandatory in optional subsequence B1a4

### Definition

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

### Codes

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

SETPRTY        Settlement Parties

## MT 575 - 49. Field 95a: Party

### Format

| Option C | `:4!c//2!a` | (Qualifier)(Country Code) |
|---|---|---|
| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |
| Option P | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option Q | `:4!c//4*35x` | (Qualifier)(Name and Address) |
| Option R | `:4!c/8c/34x` | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Mandatory in optional subsequence B1a4

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | BUYR | N | C4, C5 | P, Q, or R | Buyer |
| | or | DEAG | N | C4 | P, Q, or R | Delivering Agent |
| | or | DECU | N | C4, C5 | P, Q, or R | Deliverer's Custodian |
| | or | DEI1 | N | C4, C5 | P, Q, or R | Deliverer's Intermediary 1 |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| | or | DEI2 | N | C4, C5 | P, Q, or R | Deliverer's Intermediary 2 |
| | or | PSET | N | C4 | C, P, or Q | Place of Settlement |
| | or | REAG | N | C4 | P, Q, or R | Receiving Agent |
| | or | RECU | N | C4, C5 | P, Q, or R | Receiver's Custodian |
| | or | REI1 | N | C4, C5 | P, Q, or R | Receiver's Intermediary 1 |
| | or | REI2 | N | C4, C5 | P, Q, or R | Receiver's Intermediary 2 |
| | or | SELL | N | C4, C5 | P, Q, or R | Seller |
| 2 | O | ALTE | N | | L | Alternate Identification |

## Definition

This qualified generic field specifies:

| ALTE | Alternate Identification | Alternate identification for a party. |
|---|---|---|
| BUYR | Buyer | Party that receives the financial instrument. |
| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
| DECU | Deliverer's Custodian | Party that interacts with the delivering agent unless intermediaries exist. |
| DEI1 | Deliverer's Intermediary 1 | Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent. |
| DEI2 | Deliverer's Intermediary 2 | When present, party that interacts with the delivering agent. |
| PSET | Place of Settlement | Place of settlement. |
| REAG | Receiving Agent | Receiving party that interacts with the place of settlement. |
| RECU | Receiver's Custodian | Party that interacts with the receiving agent unless intermediaries exist. |
| REI1 | Receiver's Intermediary 1 | Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent. |

| REI2 | Receiver's Intermediary 2 | When present, party that interacts with the receiving agent. |
|------|---------------------------|--------------------------------------------------------------|
| SELL | Seller | Party that delivers the financial instrument. |

**Network Validated Rules**

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

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

**Usage Rules**

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

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the Category 5 Securities Markets Message Usage Guidelines.

# MT 575 - 50. Field 97a: Account

**Format**

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|----------|-----------|------------------------------|
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in optional subsequence B1a4

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | BCAW | N | C9 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C9 | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

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

### Usage Rules

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

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

# MT 575 - 51. Field 16S: End of Block

### Format

Option S                16c

### Presence

Mandatory in optional subsequence B1a4

### Definition

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

### Codes

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

SETPRTY            Settlement Parties

# MT 575 - 52. Field 16S: End of Block

### Format

Option S                16c

### Presence

Mandatory in optional subsequence B1a

### Definition

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

### Codes

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

ACTINFO              Activity Information Per Transaction

# MT 575 - 53. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in mandatory subsequence B1

### Definition

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

### Codes

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

ACTCURR              Activity Information Per Currency

# MT 575 - 54. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in optional sequence B

### Definition

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

### Codes

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

CASHACCT             Cash Account Activity

# MT 575 - 55. Field 16R: Start of Block

### Format

Option R                      16c

### Presence

Mandatory in optional sequence C

**Definition**

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

**Codes**

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

FREEASS          Free Asset Activity

# MT 575 - 56. Field 16R: Start of Block

**Format**

Option R                16c

**Presence**

Mandatory in mandatory subsequence C1

**Definition**

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

**Codes**

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

LINK          Linkages

# MT 575 - 57. Field 13a: Number Identification: Linked Message

**Format**

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

**Presence**

Optional in mandatory subsequence C1

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

### Network Validated Rules

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

### Usage Rules

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

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

# MT 575 - 58. Field 20a: Reference

### Format

| Option C | `:4!c//16x` | (Qualifier)(Reference) |
| Option U | `:4!c//52x` | (Qualifier)(UTI Reference) |

### Presence

Mandatory in mandatory subsequence C1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | CMIT | N | | C | Counterparty Market Infrastructure Transaction Identification |
| | or | PREV | N | | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |
| | or | ASRF | N | | C | Account Servicer Reference |
| | or | COMM | N | | C | Common Reference |
| | or | POOL | N | | C | Pool Reference |
| | or | TRRF | N | | C or U | Deal Reference |
| | or | CORP | N | | C | Corporate Action Reference |
| | or | TCTR | N | | C | Triparty-Agent's/Service-Provider's Collateral Transaction Reference |
| | or | CLTR | N | | C | Client's Triparty Collateral Transaction Reference |
| | or | CLCI | N | | C | Client's Collateral Instruction Reference |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
|       | or  | TRCI      | N   |    | C       | Triparty-Agent's/Service-Provider's Collateral Instruction Reference |
|       | or  | MITI      | N   |    | C       | Market Infrastructure Transaction Identification |
|       | or  | PCTI      | N   |    | C       | Processor Transaction Identification |

## Definition

This qualified generic field specifies:

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

| TCTR | Triparty-Agent's/ Service-Provider's Collateral Transaction Reference | Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view. |
| TRCI | Triparty-Agent's/ Service-Provider's Collateral Instruction Reference | Reference assigned to the instruction by the triparty-agent/service-provider. |
| TRRF | Deal Reference | Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details. |

**Network Validated Rules**

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

# MT 575 - 59. Field 16S: End of Block

**Format**

Option S              16c

**Presence**

Mandatory in mandatory subsequence C1

**Definition**

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

**Codes**

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

LINK          Linkages

# MT 575 - 60. Field 16R: Start of Block

**Format**

Option R              16c

**Presence**

Mandatory in optional subsequence C2

**Definition**

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

**Codes**

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

TRANSDET          Transaction Details

# MT 575 - 61. Field 95a: Party

### Format

| | | |
|---|---|---|
| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |
| Option P | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option R | `:4!c/8c/34x` | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Optional in optional subsequence C2

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ACOW | N | C11 | P or R | Account Owner |
| 2 | O | ALTE | N | C11 | L | Alternate Identification |

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

### Usage Rules

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

## MT 575 - 62. Field 97a: Account

### Format

| | | |
|---|---|---|
| Option A | `:4!c//35x` | (Qualifier)(Account Number) |
| Option B | `:4!c/[8c]/4!c/35x` | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

### Presence

Optional in optional subsequence C2

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

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

### Usage Rules

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

## MT 575 - 63. Field 36a: Quantity of Financial Instrument: Posting Quantity

### Format

| | | |
|---|---|---|
| Option B | `:4!c//4!c/15d` | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | `:4!c//4!c/30d` | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

**Presence**

Mandatory in optional subsequence C2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | M | PSTA | N | | B or D | Posting Quantity |

**Definition**

This qualified generic field specifies:

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

**Codes**

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

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

**Codes**

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |
|------|---------------------------|-----|

**Network Validated Rules**

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

**Usage Rules**

Format option D may only be used for digital assets.

# MT 575 - 64. Field 99A: Number Count: Number of Days Accrued

**Format**

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

**Presence**

Optional in optional subsequence C2

**Qualifier**

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |
|------|------------------------|-----------------------------------------------------------------|

**Network Validated Rules**

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

**Usage Rules**

Sign must be present when Number is negative.

# MT 575 - 65. Field 35B: Identification of the Financial Instrument

**Format**

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

**Presence**

Mandatory in optional subsequence C2

**Definition**

This field identifies the financial instrument.

**Network Validated Rules**

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

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

**Usage Rules**

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

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

[/2!a/]        The ISO two-digit country code, followed by the national scheme number.

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

It is strongly recommended that the ISIN be used.

# MT 575 - 66. Field 22a: Indicator

## Format

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

## Presence

Mandatory in optional subsequence C2

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | TRAN | N | | F | Transaction Indicator |
| 2 | O | REDE | N | | H | Receive/Deliver Indicator |
| 3 | O | CAEV | N | | F | Corporate Action Event Indicator |
| | or | SETR | N | | F | Type of Settlement Transaction Indicator |
| 4 | O | STCO | R | | F | Settlement Transaction Condition Indicator |
| 5 | O | TRCA | N | | F | Party Capacity Indicator |
| 6 | O | STAM | N | | F | Stamp Duty Indicator |
| 7 | O | RTGS | N | | F | Securities Real-Time Gross Settlement Indicator |
| 8 | O | REGT | N | | F | Registration Indicator |
| 9 | O | BENE | N | | F | Beneficial Ownership Indicator |
| 10 | O | TCPI | N | | F | Tax Capacity Party Indicator |
| 11 | O | REPT | N | | F | Repurchase Type Indicator |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 12 | O | MACL | N | | F | Market Side Indicator |
| 13 | O | BLOC | N | | F | Block Trade Indicator |
| 14 | O | REST | N | | F | Restrictions Indicator |
| 15 | O | SETS | N | | F | Settlement System/Method Indicator |
| 16 | O | NETT | N | | F | Netting Eligibility Indicator |
| 17 | O | CCPT | N | | F | CCP Eligibility Indicator |
| 18 | O | LEOG | N | | F | Letter of Guarantee Indicator |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| BENE | Beneficial Ownership Indicator | Specifies whether there is change of beneficial ownership. |
| BLOC | Block Trade Indicator | Specifies whether the settlement instruction is a block parent or child. |
| CAEV | Corporate Action Event Indicator | Specifies the type of corporate event. |
| CCPT | CCP Eligibility Indicator | Specifies whether the settlement transaction is CCP (Central Counterparty) eligible. |
| LEOG | Letter of Guarantee Indicator | Specifies whether physical settlement may be executed using a letter of guarantee or if the physical certificates should be used. |
| MACL | Market Side Indicator | Specifies whether an instruction is for a market side or a client side transaction. |
| NETT | Netting Eligibility Indicator | Specifies whether the settlement transaction is eligible for netting. |
| REDE | Receive/Deliver Indicator | Specifies whether the transaction is a receipt or delivery of financial instruments. |
| REGT | Registration Indicator | Specifies whether registration should occur upon receipt. |
| REPT | Repurchase Type Indicator | Specifies the type of repurchase transaction. |
| REST | Restrictions Indicator | Restrictions governing the transfer of ownership of security. |

| RTGS | Securities Real-Time Gross Settlement Indicator | Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system. |
| SETR | Type of Settlement Transaction Indicator | Specifies underlying information regarding the type of settlement transaction. |
| SETS | Settlement System/ Method Indicator | Specifies whether the settlement instruction is to be settled through the default or the alternate settlement system. |
| STAM | Stamp Duty Indicator | Specifies the stamp duty type or exemption reason applicable to the settlement instruction. |
| STCO | Settlement Transaction Condition Indicator | Specifies the conditions under which the order/trade was to be settled. |
| TCPI | Tax Capacity Party Indicator | Specifies the tax role capacity of the instructing party. |
| TRAN | Transaction Indicator | Specifies the type of activity to which this instruction relates. |
| TRCA | Party Capacity Indicator | Specifies the role of the party in the transaction. |

**Codes**

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

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

**Codes**

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

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

### Codes

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

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

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

| DRIP | Dividend Reinvestment | Dividend payment where holders can keep cash or have the cash reinvested in the market by the issuer into additional shares in the issuing company. To be distinguished from DVOP as the company invests the dividend in the market rather than creating new share capital in exchange for the dividend. |
| --- | --- | --- |
| DSCL | Disclosure | Requirement for holders or beneficial owners to disclose their name, location and holdings of any issue to the issuer. |
| DTCH | Dutch Auction | An action by a party wishing to acquire a security. Holders of the security are invited to make an offer to sell, within a specific price range. The acquiring party will buy from the holder with lowest offer. |
| DVCA | Cash Dividend | Distribution of cash to shareholders, in proportion to their equity holding. Ordinary dividends are recurring and regular. Shareholder must take cash and may be offered a choice of currency. |
| DVOP | Dividend Option | Distribution of a dividend to shareholders with a choice of benefit to receive. Shareholders may choose to receive shares or cash. To be distinguished from DRIP as the company creates new share capital in exchange for the dividend rather than investing the dividend in the market. |
| DVSC | Scrip Dividend/ Payment | Dividend or interest paid in the form of scrip. |
| DVSE | Stock Dividend | Dividend paid to shareholders in the form of equities of the issuing corporation. |
| EXOF | Exchange | Exchange of holdings for other securities and/or cash. The exchange can be either mandatory or voluntary involving the exchange of outstanding securities for different securities and/or cash. For example "exchange offer", "capital reorganisation" or "funds separation". |
| EXRI | Call on Intermediate Securities | Call or exercise on nil paid securities or intermediate securities resulting from an intermediate securities distribution (RHDI). This code is used for the second event, when an intermediate securities' issue (rights/coupons) is composed of two events, the first event being the distribution of intermediate securities. |
| EXTM | Maturity Extension | As stipulated in the security's Terms and Conditions, the issuer or the holder may prolong the maturity date of a security. After extension, the security details may differ from the original issue. An issuer initiated extension may be subject to holder's approval. |
| EXWA | Warrant Exercise | Option offered to holders to buy (call warrant) or to sell (put warrant) a specific amount of stock, cash, or commodity, at a predetermined price, during a predetermined period of time (which usually corresponds to the life of the issue). |
| INCR | Increase in Value | Increase in the face value of a single security. The number of circulating securities remains unchanged. |
| INFO | Information | Information provided by the issuer having no accounting/financial impact on the holder. |
| INTR | Interest Payment | Interest payment distributed to holders of an interest bearing asset. |

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

| PRED | Partial Redemption With Pool Factor Reduction | Securities are redeemed in part before their scheduled final maturity date. The redemption is reflected in a pool factor reduction. No movement of securities occurs. |
| --- | --- | --- |
| PRIO | Priority Issue | Form of open or public offer where, due to a limited amount of securities available, priority is given to existing shareholders. |
| REDM | Final Maturity | The redemption of an entire issue outstanding of securities, for example, bonds, preferred equity, funds, by the issuer or its agent, for example, asset manager, at final maturity. |
| REDO | Redenomination | Event by which the unit (currency and/or nominal) of a security is restated, for example, nominal/par value of security in a national currency is restated in another currency. |
| REMK | Remarketing Agreement | Purchase and sale of remarketed preferred equities/bonds through the negotiation of interest rate between the issuers and the holders. |
| RHDI | Intermediate Securities Distribution | The distribution of intermediate securities that gives the holder the right to take part in a future event. |
| RHTS | Rights Issue/ Subscription Rights/Rights Offer | Offer to holders of a security to subscribe for additional securities via the distribution of an intermediate security. Both processes are included in the same event. |
| SHPR | Shares Premium Dividend | This corporate event pays shareholders an amount in cash issued from the shares premium reserve. It is similar to a dividend but with different tax implications. |
| SMAL | Smallest Negotiable Unit | Modification of the smallest negotiable unit of shares in order to obtain a new negotiable unit. |
| SOFF | Spin-Off | A distribution of securities issued by another company. The distributed securities may either be of a newly created or of an existing company. For example, spin-off, demerger, unbundling, divestment. |
| SPLF | Stock Split/Change in Nominal Value/ Subdivision | Increase in a corporation's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are reduced accordingly. |
| SPLR | Reverse Stock Split/Change in Nominal Value | Decrease in a company's number of outstanding equities without any change in the shareholder's equity or the aggregate market value at the time of the split. Equity price and nominal value are increased accordingly. |
| SUSP | Trading Status: Suspended | Trading in the security has been suspended. |
| TEND | Tender/Acquisition/ Takeover/Purchase Offer | An offer made to holders by a third party, requesting them to sell (tender) or exchange their securities. |

| TNDP | Tax On Non-Distributed Proceeds | Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation. |
| TREC | Tax Reclaim | Event related to tax reclaim activities. |
| WRTH | Worthless | Booking out of valueless securities. |
| WTRC | Withholding Tax Relief Certification | Certification process for withholding tax reduction or exemption based on the tax status of the holder. |
| XMET | Extraordinary or Special General Meeting | Extraordinary or special general meeting. |

**Codes**

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

| BSBK | Buy Sell Back | Relates to a buy sell back transaction. |
| BYIY | Buy In | The transaction relates to a buy-in by the market following a delivery transaction failure. |
| CLAI | Market Claim | Transaction resulting from a market claim. |
| CNCB | Central Bank Collateral Operation | Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations. |
| COLI | Collateral In | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | Collateral Out | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| CONV | DR Conversion | Relates to a depository receipt conversion. |
| ETFT | Exchange Traded Funds | Relates to an exchange traded fund (ETF) creation or redemption. |
| FCTA | Factor Update | Relates to a factor update. |
| INSP | Move of Stock | Relates to a movement of shares into or out of a pooled account. |
| INTT | Traded Interest Changed | Relates to a cash movement resulting from a change in traded interest pursuant to a coupon rate adjustment. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depository receipt. |
| MKDW | Mark-Down | Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned). |

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

| SUBS | Subscription (Funds) | Relates to a subscription to funds (Funds Industry ONLY). |
|---|---|---|
| SWIF | Switch From | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | Switch To | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| SYND | Syndicate of Underwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager. |
| TBAC | TBA Closing | Relates to a To Be Announced (TBA) closing trade. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | Triparty Repo | Relates to a triparty repurchase agreement. |
| TRVO | Triparty Reverse Repo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |

**Codes**

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

| ASGN | Assignment | Transfer of ownership of the asset to another party during the closing of an option. |
|---|---|---|
| BPSS | Partial Successful Buy-In | Identification of settlement instructions created as a result of a partial successful buy-in. |
| CLEN | Tax-Exempt | Tax-exempt financial instruments are to be settled. |
| DIRT | Non Tax-Exempt | Taxable financial instruments are to be settled. |
| DLWM | Delivery Without Matching | Matching receipt instruction not required (only for concerned ICSD and CSD). |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| EXER | Exercised | Settlement transaction relates to options, futures or derivatives that are exercised. |
| EXPI | Expired | Settlement transaction relates to options, futures or derivatives that have expired. |
| FRCL | Free Clean Settlement | Delivery will be made free of payment but a clean payment order will be sent. |
| KNOC | Knocked Out | Settlement transaction relates to options, futures or derivatives that are expired worthless. |

| NACT | Not Accounting Related | Security transaction is not for accounting. |
| NPAR | No Partial Settlement Allowed | Partial settlement is not allowed. |
| PART | Partial Settlement | Partial settlement is allowed. |
| PHYS | Physical | Securities are to be physically settled. |
| RESI | CSD Payment Only | Relates to transaction on a security that is not eligible at the Central Securities Depository (CSD) but for which the payment will be enacted by the CSD. |
| RPTO | Reporting | Relates to a transaction that is for reporting purposes only. |
| SPDL | Special Delivery | Settlement transactions to be settled with special delivery. |
| UNEX | Unexposed | Delivery cannot be performed until money is received. |

## Codes

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

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

## Codes

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

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

## Codes

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

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

### Codes

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

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

### Codes

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

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

### Codes

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

| CADJ | Swap/Substitution | Relates to a repo collateral substitution. |
| CALL | Repo Call | Relates to the early closing/maturity date for a term repo or the termination date of an open repo with underlying collateral. |
| PADJ | Principal/Exposure Adjustment | Relates to a principal adjustment. |
| PAIR | Pair-Off | Relates to a repo that is part of a pair-off. |
| RATE | Repo Rate | Relates to a change in the repo rate. |
| ROLP | Repo Contract Rollover | Relates to a repo rollover of a contract extending the closing or maturity date without impacting underlying collateral. |
| TOPU | Top-Up | Relates to a cover of securities position due to deficit of collateral following mark to market valuation. |

| WTHD | Withdrawal | Relates to a return of securities position due to excess of collateral following mark to market valuation. |

### Codes

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

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

### Codes

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

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

### Codes

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

| 144A | Pursuant to 144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NRST | Not Subject to Restrictions | Ownership or transfer of a security that is not subject to restrictions. |
| RSTR | Subject to Restrictions (not pursuant to 144A) | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

### Codes

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

| NSET | Default Settlement System/Method | Settle through the default settlement system/method. If there is a standing instruction in place for settlement through the alternate settlement system/method, then this standing instruction is to be ignored. |
| YSET | Alternate Settlement System/ Method | Settle through the alternate settlement system/method. If there is a standing instruction in place for settlement through the default settlement system/method, then this standing instruction is to be ignored. |

## Codes

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

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

YNET     Netting Eligible     Settlement instruction is eligible for netting.

## Codes

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

NCCP     Not CCP Eligible     Settlement instruction is not CCP eligible.

YCCP     CCP Eligible     Settlement instruction is CCP eligible.

## Codes

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

NLEG     Letter of Guarantee Not Accepted     Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.

YLEG     Letter of Guarantee Accepted     Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.

## Codes

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

## Usage Rules

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

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

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

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

Use of BLOC (Block Trade) is subject to bilateral agreement between the receiver and sender of the concerned messages.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

# MT 575 - 67. Field 98a: Date/Time

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option B | `:4!c/[8c]/4!c` | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

### Presence

Mandatory in optional subsequence C2

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| ESET | Effective Settlement Date/Time | Date/time at which a transaction effectively settled. |
| SETT | Settlement Date/Time | Date/time at which the financial instruments are to be delivered or received. |
| TRAD | Trade Date/Time | Date/time at which the deal was agreed. |

### Codes

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

| | | |
|---|---|---|
| WISS | When Issued | Settlement was done when the security was issued. |

### Codes

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

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

**Network Validated Rules**

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

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

# MT 575 - 68. Field 25D: Status Code: Movement Status

### Format

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

### Presence

Optional in optional subsequence C2

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

MOVE      Movement Status      Provides the status of the movement.

### Codes

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

REVE      Reversal      Reversal of a previously reported movement.

# MT 575 - 69. Field 70E: Narrative: Transaction Details Narrative

### Format

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

### Presence

Optional in optional subsequence C2

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Usage Rules**

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

# MT 575 - 70. Field 16R: Start of Block

### Format

Option R              16c

### Presence

Mandatory in optional subsequence C2a

### Definition

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

### Codes

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

SETPRTY              Settlement Parties

# MT 575 - 71. Field 95a: Party

### Format

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

### Presence

Mandatory in optional subsequence C2a

## Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | M | BUYR | N | C6, C7 | P, Q, or R | Buyer |
| | or | DEAG | N | C6 | P, Q, or R | Delivering Agent |
| | or | DECU | N | C6, C7 | P, Q, or R | Deliverer's Custodian |
| | or | DEI1 | N | C6, C7 | P, Q, or R | Deliverer's Intermediary 1 |
| | or | DEI2 | N | C6, C7 | P, Q, or R | Deliverer's Intermediary 2 |
| | or | PSET | N | C6, C10 | C, P, or Q | Place of Settlement |
| | or | REAG | N | C6 | P, Q, or R | Receiving Agent |
| | or | RECU | N | C6, C7 | P, Q, or R | Receiver's Custodian |
| | or | REI1 | N | C6, C7 | P, Q, or R | Receiver's Intermediary 1 |
| | or | REI2 | N | C6, C7 | P, Q, or R | Receiver's Intermediary 2 |
| | or | SELL | N | C6, C7 | P, Q, or R | Seller |
| 2 | O | ALTE | N | | L | Alternate Identification |

## Definition

This qualified generic field specifies:

| | | |
|------|------|------|
| ALTE | Alternate Identification | Alternate identification for a party. |
| BUYR | Buyer | Party that receives the financial instrument. |
| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
| DECU | Deliverer's Custodian | Party that interacts with the delivering agent unless intermediaries exist. |

| DEI1 | Deliverer's Intermediary 1 | Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent. |
| DEI2 | Deliverer's Intermediary 2 | When present, party that interacts with the delivering agent. |
| PSET | Place of Settlement | Place of settlement. |
| REAG | Receiving Agent | Receiving party that interacts with the place of settlement. |
| RECU | Receiver's Custodian | Party that interacts with the receiving agent unless intermediaries exist. |
| REI1 | Receiver's Intermediary 1 | Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent. |
| REI2 | Receiver's Intermediary 2 | When present, party that interacts with the receiving agent. |
| SELL | Seller | Party that delivers the financial instrument. |

**Network Validated Rules**

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

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

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

**Usage Rules**

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

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the Category 5 Securities Markets Message Usage Guidelines.

# MT 575 - 72. Field 97a: Account

**Format**

| Option A | :4!c//35x | (Qualifier)(Account Number) |
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in optional subsequence C2a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | BCAW | N | C10 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C10 | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|------|------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

**Codes**

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

**Usage Rules**

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

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

# MT 575 - 73. Field 16S: End of Block

**Format**

Option S          16c

**Presence**

Mandatory in optional subsequence C2a

**Definition**

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

**Codes**

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

SETPRTY          Settlement Parties

## MT 575 - 74. Field 16S: End of Block

### Format

Option S        16c

### Presence

Mandatory in optional subsequence C2

### Definition

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

### Codes

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

TRANSDET      Transaction Details

## MT 575 - 75. Field 16S: End of Block

### Format

Option S        16c

### Presence

Mandatory in optional sequence C

### Definition

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

### Codes

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

FREEASS      Free Asset Activity

## MT 575 - 76. Field 16R: Start of Block

### Format

Option R        16c

### Presence

Mandatory in optional sequence D

### Definition

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

## Codes

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

ADDINFO          Additional Information

# MT 575 - 77. Field 95a: Party

## Format

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

## Presence

Optional in optional sequence D

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | MEOR | N | | P, Q, or R | Originator of Message |
| 2 | O | MERE | N | | P, Q, or R | Recipient of Message |

## Definition

This qualified generic field specifies:

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

## Network Validated Rules

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

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

## Usage Rules

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

# MT 575 - 78. Field 16S: End of Block

**Format**

Option S                        16c

**Presence**

Mandatory in optional sequence D

**Definition**

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

**Codes**

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

ADDINFO          Additional Information

# MT 576 Statement of Open Orders

## MT 576 Scope

This message is sent by an executing party, for example, a broker-dealer, which has accepted one or several orders to buy or sell financial instruments, to an instructing party, for example, a client, or its authorised agent. Where permitted, it may also be sent by a point of execution, for example, an exchange, to list open orders.

This message identifies, as at a specific date, orders which have not yet been legally agreed or fully executed. It may include all open orders or selected open orders by financial instrument in all or selected safekeeping accounts or sub-accounts.

## MT 576 Format Specifications

### MT 576 Statement of Open Orders

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |
| O | 13A | STAT | Number Identification | Statement Number | :4!c//3!c | 3 |
| M | 20C | SEME | Reference | Sender's Message Reference | :4!c//16x | 4 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 5 |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, C, or E | 6 |
| -----\| | | | | | | |
| **-----> Optional Repetitive Subsequence A1 Linkages** | | | | | | |
| M | 16R | | | Start of Block | LINK | 7 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 8 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 9 |
| M | 16S | | | End of Block | LINK | 10 |
| **-----\| End of Subsequence A1 Linkages** | | | | | | |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | 11 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 12 |
| M | 17B | ACTI | Flag | Activity Flag | :4!c//1!a | 13 |
| M | 16S | | | End of Block | GENL | 14 |

**End of Sequence A General Information**

**-----> Optional Repetitive Sequence B Financial Instrument**

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| M | 16R | | | Start of Block | FIN | 15 |
| M | 35B | | | Identification of Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 16 |

**Optional Subsequence B1 Financial Instrument Attributes**

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| M | 16R | | | Start of Block | FIA | 17 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c[/30x] | 18 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 19 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 12a | 4!c | Type of Financial Instrument | (see qualifier description) | A, B, or C | 20 |
| -----\| | | | | | | |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 21 |
| -----> | | | | | | |
| O | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 22 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 23 |
| -----\| | | | | | | |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| O | 13a | 4!c | Number Identification | (see qualifier description) | A or B | 24 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 25 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 90a | 4!c | Price | (see qualifier description) | A or B | 26 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 36a | 4!c | Quantity of Financial Instrument | (see qualifier description) | B or D | 27 |
| -----\| | | | | | | |
| O | 70E | FIAN | Narrative | Financial Instrument Attribute Narrative | :4!c//10*35x | 28 |
| M | 16S | | | End of Block | FIA | 29 |
| **End of Subsequence B1 Financial Instrument Attributes** | | | | | | |
| **-----> Optional Repetitive Subsequence B2 Order Details** | | | | | | |
| M | 16R | | | Start of Block | ORDER | 30 |
| O | 98a | ORDR | Date/Time | Date/Time of Order | A or C | 31 |
| -----> | | | | | | |
| O | 36a | 4!c | Quantity of Financial Instrument | (see qualifier description) | B or D | 32 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 33 |
| -----\| | | | | | | |
| O | 11A | 4!c | Currency | (see qualifier description) | :4!c//3!a | 34 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| -----> Optional Repetitive Subsequence B2a Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 35 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 36 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 37 |
| M | 16S | | | End of Block | LINK | 38 |
| -----\| End of Subsequence B2a Linkages | | | | | | |
| -----> Optional Repetitive Subsequence B2b Price | | | | | | |
| M | 16R | | | Start of Block | PRIC | 39 |
| M | 90a | 4!c | Price | (see qualifier description) | A or B | 40 |
| O | 22F | PRIC | Indicator | Type of Price Indicator | :4!c/[8c]/4!c | 41 |
| M | 16S | | | End of Block | PRIC | 42 |
| -----\| End of Subsequence B2b Price | | | | | | |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 43 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 98a | 4!c | Date/Time | (see qualifier description) | A or C | 44 |
| -----\| | | | | | | |
| -----> Optional Repetitive Subsequence B2c Trading Parties | | | | | | |
| M | 16R | | | Start of Block | TRADPRTY | 45 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 46 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 47 |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 48 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 49 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or E | 50 |
| -----\| | | | | | | |
| O | 22F | TRCA | Indicator | Party Capacity Indicator | :4!c/[8c]/4!c | 51 |
| M | 16S | | | End of Block | TRADPRTY | 52 |
| -----\| End of Subsequence B2c Trading Parties | | | | | | |
| M | 16S | | | End of Block | ORDER | 53 |
| -----\| End of Subsequence B2 Order Details | | | | | | |
| M | 16S | | | End of Block | FIN | 54 |
| -----\| End of Sequence B Financial Instrument | | | | | | |
| Optional Sequence C Additional Information | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 55 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | P, Q, or R | 56 |
| -----\| | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 57 |
| End of Sequence C Additional Information | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 576 Network Validated Rules

**C1** If the Activity Flag (field :17B::ACTI) in sequence A General Information indicates no pending transactions, that is, N, then sequence B Financial Instrument must not be present (Error code(s): E66).

| Sequence A<br>If field :17B::ACTI is ... | Sequence B is ... |
|---|---|
| N | Not allowed |
| Y | Mandatory |

**C2** The Safekeeping Account (field :97a::) must be identified in sequence A General Information, or in all occurrences of subsequence B2c Trading Parties, but not in both (Error code(s): `E67`).

| Sequence A if field<br>:97a:: is ... | Then subsequence B2c is ... | And in all occurrences of subsequence B2c field :97a:: is ... |
|---|---|---|
| Present | Optional | Not allowed |
| Not present | Mandatory (that is, minimum one occurrence of subsequence B2c) | Mandatory in all occurrences of subsequence B2c |

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

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

**C4** In each occurrence of subsequence B2, either an ordered quantity (field :36B::ORDR) or an ordered amount (field :19A::ORDR) must be present, but not both; in addition, if field 36B is present then field 19A must not be present, and vice versa if field 19A is present then field 36B must not be present (Error code(s): `E58`).

| In each occurrence of subsequence B2<br>if field :36B:: is ... | In the same occurrence of subsequence B2<br>then field :36B::ORDR is ... | In the same occurrence of subsequence B2<br>and field :19A: is ... |
|---|---|---|
| Present | Mandatory | Not allowed |
| Not present | Not applicable | :19A::ORDR is Mandatory |

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

**C6** In each occurrence of subsequence B2c, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): `E99`).

# MT 576 Usage Rules

- When a broker is identified as a confirming party, the party capacity (:22F::TRCA) must be specified.

- When the statement is sent for a date on which no orders are open, this must be specified in the activity flag.

- Since a SWIFT statement message as sent, is restricted to maximum input message length of 10,000 characters, it is possible that several messages may be needed to accommodate all the information.

- The Receiver of a request to cancel must advise the requesting party that the request has been accepted or denied in an MT 509 Trade Status Message.

# MT 576 Field Specifications

## MT 576 - 1. Field 16R: Start of Block

**Format**

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

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

| GENL | General Information |
|---|---|

## MT 576 - 2. Field 28E: Page Number/Continuation Indicator

**Format**

| Option E | 5n/4!c | (Page Number)(Continuation Indicator) |
|---|---|---|

**Presence**

Mandatory in mandatory sequence A

**Definition**

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

**Codes**

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

| LAST | Last Page | Last page of a statement with more than one page. |
|---|---|---|

| | | |
|---|---|---|
| MORE | Intermediate Page | Intermediate page of a statement which contains additional pages. |
| ONLY | Only Page | Only page of the statement. |

# MT 576 - 3. Field 13A: Number Identification: Statement Number

### Format

Option A        :4!c//3!c                    (Qualifier)(Number Identification)

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | STAT | N | | A | Statement Number |

### Definition

This qualified generic field specifies:

STAT        Statement Number    Sequential number assigned to the statement.

### Usage Rules

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

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

# MT 576 - 4. Field 20C: Reference: Sender's Message Reference

### Format

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

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

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

**Definition**

This qualified generic field specifies:

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

**Network Validated Rules**

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

# MT 576 - 5. Field 23G: Function of the Message

**Format**

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

**Presence**

Mandatory in mandatory sequence A

**Definition**

This field identifies the function of the message.

**Codes**

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

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

**Codes**

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

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

### Usage Rules

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

## MT 576 - 6. Field 98a: Date/Time

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
|---|---|---|
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |
| Option E | :4!c//8!n6!n[,3n][/ [N]2!n[2!n]] | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | STAT | N | | A or C | Statement Date/Time |
| 2 | O | PREP | N | | A, C, or E | Preparation Date/Time |

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

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

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

### Usage Rules

Preparation Date/Time is provided for information only and is not binding on the parties, unless it has been assigned by a third party system.

# MT 576 - 7. Field 16R: Start of Block

### Format

Option R         16c

### Presence

Mandatory in optional subsequence A1

### Definition

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

### Codes

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

LINK       Linkages

# MT 576 - 8. Field 13a: Number Identification: Linked Message

### Format

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

### Presence

Optional in optional subsequence A1

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

### Usage Rules

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

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

# MT 576 - 9. Field 20C: Reference

### Format

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

### Presence

Mandatory in optional subsequence A1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | RELA | N | | C | Related Message Reference |
| | or | PREV | N | C3 | C | Previous Message Reference |

### Definition

This qualified generic field specifies:

| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |

### Network Validated Rules

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

# MT 576 - 10. Field 16S: End of Block

### Format

| Option S | 16c |

### Presence

Mandatory in optional subsequence A1

### Definition

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

### Codes

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

LINK        Linkages


# MT 576 - 11. Field 95a: Party

### Format

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
|---|---|---|
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ACOW | N | C5 | P or R | Account Owner |
| 2 | O | ALTE | N | C5 | L | Alternate Identification |

### Definition

This qualified generic field specifies:

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

### Network Validated Rules

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

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

### Usage Rules

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


# MT 576 - 12. Field 97a: Account

### Format

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|---|---|---|

| Option B | `:4!c/[8c]/4!c/35x` | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | BCAW | N | C2 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C2 | A or B | Safekeeping Account |

### Definition

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

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

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

# MT 576 - 13. Field 17B: Flag: Activity Flag

### Format

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

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | ACTI | N | C1 | B | Activity Flag |

### Definition

This qualified generic field specifies:

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

### Codes

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

N        No        No.

Y        Yes        Yes.

# MT 576 - 14. Field 16S: End of Block

### Format

Option S      `16c`

### Presence

Mandatory in mandatory sequence A

### Definition

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

### Codes

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

GENL        General Information

## MT 576 - 15. Field 16R: Start of Block

**Format**

Option R          16c

**Presence**

Mandatory in conditional (see rule C1) sequence B

**Definition**

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

**Codes**

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

FIN          Financial Instrument

## MT 576 - 16. Field 35B: Identification of Financial Instrument

**Format**

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

**Presence**

Mandatory in conditional (see rule C1) sequence B

**Definition**

This field identifies the financial instrument.

**Network Validated Rules**

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

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

**Usage Rules**

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

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

[/2!a/]          The ISO two-digit country code, followed by the national scheme number.

[/TS/]           Followed by the ticker symbol.

[/XX/]           Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.

[/4!c/]        Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

It is strongly recommended that the ISIN be used.

# MT 576 - 17. Field 16R: Start of Block

### Format

Option R                16c

### Presence

Mandatory in optional subsequence B1

### Definition

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

### Codes

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

FIA        Financial Instrument Attributes

# MT 576 - 18. Field 94B: Place: Place of Listing

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

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

### Definition

This qualified generic field specifies:

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

### Codes

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

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

### Network Validated Rules

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

### Usage Rules

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

### Example

```
:94B::PLIS//EXCH/XNYS
```

## MT 576 - 19. Field 22F: Indicator

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): `T89`)

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

### Definition

This qualified generic field specifies:

| CFRE | Variable Rate Change Frequency Indicator | Specifies the frequency of change to the variable rate of an interest bearing instrument. |

| FORM | Form of Securities Indicator | Specifies the form of the financial instrument. |
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |
| PAYS | Payment Status Indicator | Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer. |
| PFRE | Payment Frequency Indicator | Specifies the frequency of a payment. |

**Codes**

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

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

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

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

## Codes

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

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

## Codes

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

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

| WEEK | Weekly | Payment frequency is weekly. |
|------|--------|------------------------------|

### Codes

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

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

### Codes

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

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

## MT 576 - 20. Field 12a: Type of Financial Instrument

### Format

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

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): `T89`)

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

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 3 | O | OPTI | N | | B | Option Type |

**Definition**

This qualified generic field specifies:

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

**Codes**

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

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

**Codes**

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

| | | |
|---|---|---|
| CALL | Call Option | A right to buy a defined quantity of an asset by a certain date at an agreed price. |
| PUTO | Put Option | A right to sell a defined quantity of an asset by a certain date at an agreed price. |

**Usage Rules**

When option C is used, CFI Code must be a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT, and Instrument Code or Description must contain a valid ISITC security type code.

**Example**

```
:12C::CLAS//ESVUFR
```

(CFI code for equity, common share, voting rights, unrestricted, fully paid and registered).

# MT 576 - 21. Field 11A: Currency: Currency of Denomination

**Format**

| | | |
|---|---|---|
| Option A | :4!c//3!a | (Qualifier)(Currency Code) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | DENO | N | | A | Currency of Denomination |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| DENO | Currency of Denomination | Currency in which a financial instrument is currently denominated. |

**Network Validated Rules**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

# MT 576 - 22. Field 98A: Date/Time

**Format**

| Option A | :4!c//8!n | (Qualifier)(Date) |
|----------|-----------|-------------------|

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | COUP | N | | A | Coupon Date |
| 2 | O | EXPI | N | | A | Expiry Date |
| 3 | O | FRNR | N | | A | Floating Rate Note Reset Date |
| 4 | O | MATU | N | | A | Maturity Date |
| 5 | O | ISSU | N | | A | Issue Date |
| 6 | O | CALD | N | | A | Call Date |
| 7 | O | CONV | N | | A | Conversion Date |
| 8 | O | PUTT | N | | A | Put Date |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 9 | O | DDTE | N | | A | Dated Date |
| 10 | O | FCOU | N | | A | First Coupon Date |
| 11 | O | NWFC | N | | A | Next Factor Date |

## Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CALD | Call Date | Date on which a financial instrument is called away/redeemed before its scheduled maturity date. |
| CONV | Conversion Date | Deadline by which a convertible security must be converted, according to the terms of the issue. |
| COUP | Coupon Date | Next payment date of an interest bearing financial instrument. |
| DDTE | Dated Date | Date on which an interest bearing financial instrument begins to accrue interest. |
| EXPI | Expiry Date | Date on which an order expires or on which a privilege or offer terminates. |
| FCOU | First Coupon Date | First payment date of an interest bearing financial instrument. |
| FRNR | Floating Rate Note Reset Date | Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue. |
| ISSU | Issue Date | Date on which the financial instrument is issued. |
| MATU | Maturity Date | Date on which a financial instrument becomes due and assets are to be repaid. |
| NWFC | Next Factor Date | Date on which the current factor will be changed to the next factor. |
| PUTT | Put Date | Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date. |

## Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

# MT 576 - 23. Field 92A: Rate

## Format

| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
|---|---|---|

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PRFC | N | | A | Previous Factor |
| 2 | O | CUFC | N | | A | Current Factor |
| 3 | O | NWFC | N | | A | Next Factor |
| 4 | O | INTR | N | | A | Interest Rate |
| 5 | O | NXRT | N | | A | Next Interest Rate |
| 6 | O | INDX | N | | A | Index Factor |
| 7 | O | YTMR | N | | A | Yield To Maturity Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CUFC | Current Factor | Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities). |
| INDX | Index Factor | Public index rate used for inflation adjustment. |
| INTR | Interest Rate | Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest. |
| NWFC | Next Factor | Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities). |
| NXRT | Next Interest Rate | Interest rate applicable to the next interest payment period in relation to variable rate instruments. |
| PRFC | Previous Factor | Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities). |
| YTMR | Yield To Maturity Rate | Rate of return anticipated on a bond when held until maturity date. |

**Network Validated Rules**

If Rate is zero, Sign must not be present (Error code(s): T14).

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

**Usage Rules**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# MT 576 - 24. Field 13a: Number Identification

**Format**

| Option A | :4!c//3!c | (Qualifier)(Number Id) |
| Option B | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme) (Number) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | COUP | N | | A or B | Coupon Number |
| 2 | O | POOL | N | | B | Pool Number |
| 3 | O | LOTS | N | | B | Lot Number |
| 4 | O | VERN | N | | A or B | Version Number |

**Definition**

This qualified generic field specifies:

| COUP | Coupon Number | Number of the next coupon attached/associated with a security. |
| LOTS | Lot Number | Number identifying a lot constituting the financial instrument. |
| POOL | Pool Number | Number identifying a group of underlying assets assigned by the issuer of a factored security. |
| VERN | Version Number | Version number of the option contract or tranche of the related financial instrument. |

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 576 - 25. Field 17B: Flag

### Format

| Option B | :4!c//1!a | (Qualifier)(Flag) |
|----------|-----------|-------------------|

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | O | CONV | N | | B | Convertible Flag |
| 2 | O | FRNF | N | | B | Floating Rate Note Flag |
| 3 | O | COVE | N | | B | Covered Flag |
| 4 | O | CALL | N | | B | Callable Flag |
| 5 | O | PUTT | N | | B | Putable Flag |
| 6 | O | WRTS | N | | B | Warrants Attached on Delivery Flag |
| 7 | O | ODDC | N | | B | Odd Coupon Flag |

### Definition

This qualified generic field specifies:

| CALL | Callable Flag | Indicates whether the issuer has the right to repay the financial instrument prior to maturity. |
|------|---------------|--------------------------------------------------|
| CONV | Convertible Flag | Indicates whether the financial instrument is convertible into another type of financial instrument. |
| COVE | Covered Flag | Indicates whether the underlying financial instrument of an option is owned by the writer of the option. |
| FRNF | Floating Rate Note Flag | Indicates whether the interest rate of an interest bearing instrument is reset periodically. |
| ODDC | Odd Coupon Flag | Indicates whether the payment of the coupon (interest) on an interest bearing instrument is off the normal schedule. |
| PUTT | Putable Flag | Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity. |
| WRTS | Warrants Attached on Delivery Flag | Indicates whether the warrants on a financial instrument (which has been traded cum warrants) will be attached on delivery. |

### Codes

Flag must contain one of the following codes (Error code(s): K17):

| N | No | No. |
|---|----|-----|
| Y | Yes | Yes. |

# MT 576 - 26. Field 90a: Price

### Format

| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code)(Sign)(Price) |
|----------|------------------|-----------------------------------------------|
| Option B | :4!c//4!c/3!a15d | (Qualifier)(Amount Type Code)(Currency Code)(Price) |

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | INDC | N | | A or B | Indicative Price |
| | or | MRKT | N | | A or B | Market Price |
| 2 | O | EXER | N | | A or B | Exercise Price |

### Definition

This qualified generic field specifies:

| EXER | Exercise Price | 1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A). |
|------|----------------|---|
| | | 2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A). |
| | | 3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A). |
| INDC | Indicative Price | Estimated price, for example, for valuation purposes. |
| MRKT | Market Price | Last reported/known price of a financial instrument in a market. |

### Codes

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

**Codes**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
| DISC | Discount | Price expressed as a discount amount. |
| PREM | Premium | Price expressed as a premium. |

**Network Validated Rules**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 576 - 27. Field 36a: Quantity of Financial Instrument

**Format**

| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | MINO | N | | B or D | Minimum Nominal Quantity |
| 2 | O | SIZE | N | | B or D | Contract Size |
| 3 | O | ORGV | N | | B or D | Original Face Amount |

## Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| MINO | Minimum Nominal Quantity | Minimum nominal quantity of financial instrument. |
| ORGV | Original Face Amount | Original par or nominal value of a financial instrument. |
| SIZE | Contract Size | Ratio or multiplying factor used to convert one contract into a financial instrument quantity. |

## Codes

In option B, if Qualifier is MINO or Qualifier is SIZE, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| | | |
|---|---|---|
| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

## Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| | | |
|---|---|---|
| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

## Codes

In option B, if Qualifier is ORGV, Quantity Type Code must contain the following code (Error code(s): K36):

| | | |
|---|---|---|
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |

## Network Validated Rules

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

Format option D may only be used for digital assets.

# MT 576 - 28. Field 70E: Narrative: Financial Instrument Attribute Narrative

### Format

Option E      `:4!c//10*35x`        (Qualifier)(Narrative)

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | FIAN | N | | E | Financial Instrument Attribute Narrative |

### Definition

This qualified generic field specifies:

| FIAN | Financial Instrument Attribute Narrative | Provides additional information about the financial instrument in narrative form. |
|------|------|------|

### Usage Rules

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 576 - 29. Field 16S: End of Block

### Format

Option S      `16c`

### Presence

Mandatory in optional subsequence B1

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

FIA        Financial Instrument Attributes

# MT 576 - 30. Field 16R: Start of Block

### Format

Option R          16c

### Presence

Mandatory in optional subsequence B2

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

ORDER      Order Details

# MT 576 - 31. Field 98a: Date/Time: Date/Time of Order

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

### Presence

Optional in optional subsequence B2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | ORDR | N | | A or C | Date/Time of Order |

### Definition

This qualified generic field specifies:

ORDR      Date/Time of Order    Date/time at which the order was placed with the trading party.

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 576 - 32. Field 36a: Quantity of Financial Instrument

### Format

| | | |
|---|---|---|
| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

### Presence

Conditional (see rule C4) in optional subsequence B2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ORDR | N | C4 | B or D | Quantity of Financial Instrument Ordered |
| 2 | O | REMI | N | | B or D | Quantity of Financial Instrument Remaining on Order |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| ORDR | Quantity of Financial Instrument Ordered | Quantity of financial instrument ordered. |
| REMI | Quantity of Financial Instrument Remaining on Order | Quantity of financial instrument that is remaining in order. |

### Codes

In option B, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| | | |
|---|---|---|
| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |
|---|---|---|

**Network Validated Rules**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

**Usage Rules**

Format option D may only be used for digital assets.

# MT 576 - 33. Field 19A: Amount

**Format**

| Option A | :4!c//[N]3!a15d | (Qualifier)(Sign)(Currency Code)(Amount) |
|---|---|---|

**Presence**

Conditional (see rule C4) in optional subsequence B2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ORDR | N | C4 | A | Ordered Amount |
| 2 | O | REMI | N | | A | Amount Remaining on Order |

**Definition**

This qualified generic field specifies:

| ORDR | Ordered Amount | Amount of money to be used to derive the appropriate quantity of financial instrument to be bought or sold. |
|---|---|---|
| REMI | Amount Remaining on Order | Amount of money of the original order which remains on order. |

**Network Validated Rules**

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign must be present when Amount is negative.

## MT 576 - 34. Field 11A: Currency

### Format

Option A    :4!c//3!a      (Qualifier)(Currency Code)

### Presence

Optional in optional subsequence B2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | FXIB | N | | A | Currency to Buy |
| | or | FXIS | N | | A | Currency to Sell |

### Definition

This qualified generic field specifies:

FXIB    Currency to Buy    Currency to buy in relation to the trade.

FXIS    Currency to Sell    Currency to sell in relation to the trade.

### Network Validated Rules

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

## MT 576 - 35. Field 16R: Start of Block

### Format

Option R     16c

### Presence

Mandatory in optional subsequence B2a

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

LINK    Linkages

# MT 576 - 36. Field 13a: Number Identification: Linked Message

### Format

| | | |
|---|---|---|
| Option A | `:4!c//3!c` | (Qualifier)(Number Id) |
| Option B | `:4!c/[8c]/30x` | (Qualifier)(Data Source Scheme) (Number) |

### Presence

Optional in optional subsequence B2a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | LINK | N | | A or B | Linked Message |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| LINK | Linked Message | Message type number or message identifier of the message referenced in the linkage sequence. |

### Network Validated Rules

Number (Format option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

### Usage Rules

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

# MT 576 - 37. Field 20C: Reference

### Format

| | | |
|---|---|---|
| Option C | `:4!c//16x` | (Qualifier)(Reference) |

### Presence

Mandatory in optional subsequence B2a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | RELA | N | | C | Related Message Reference |
| | or | PREV | N | | C | Previous Message Reference |
| | or | MAST | N | | C | Master Reference |
| | or | BASK | N | | C | Basket Reference |
| | or | INDX | N | | C | Index Reference |
| | or | LIST | N | | C | List Reference |
| | or | PROG | N | | C | Program Reference |
| | or | ISSU | N | | C | Issuer Reference |
| | or | BMRB | N | | C | Block Matching Reference |
| | or | ALMR | N | | C | Allocation Matching Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| ALMR | Allocation Matching Reference | Reference of the linked message at the Detail/Allocation Level which identifies a centrally matched transaction. |
| BASK | Basket Reference | Reference identifying a basket trade. |
| BMRB | Block Matching Reference | Reference of the linked message at the Trade/Block Level which identifies a centrally matched transaction. |
| INDX | Index Reference | Reference identifying an index trade. |
| ISSU | Issuer Reference | Reference that an issuer attributes to a fund (funds industry). |
| LIST | List Reference | List reference which identifies a list trade. |
| MAST | Master Reference | Unique and unambiguous identifier used to link a group of individual transactions together. |
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| PROG | Program Reference | Program reference which identifies a program trade. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

### Usage Rules

This field indicates the Sender's reference of the message being reported on. When reporting on a message sent by the receiver of the statement, Qualifier is RELA.

# MT 576 - 38. Field 16S: End of Block

### Format

Option S    16c

### Presence

Mandatory in optional subsequence B2a

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

LINK       Linkages

# MT 576 - 39. Field 16R: Start of Block

### Format

Option R    16c

### Presence

Mandatory in optional subsequence B2b

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

PRIC       Price

# MT 576 - 40. Field 90a: Price

### Format

| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code)(Sign)(Price) |
| Option B | :4!c//4!c/3!a15d | (Qualifier)(Amount Type Code)(Currency Code)(Price) |

**Presence**

Mandatory in optional subsequence B2b

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | DEAL | N | | A or B | Deal Price |
| | or | STOP | N | | A or B | Stop Price |
| | or | LIMI | N | | A or B | Limit Price |

**Definition**

This qualified generic field specifies:

| | | |
|------|-----------|---|
| DEAL | Deal Price | Price of the traded financial instrument. |
| LIMI | Limit Price | Limit price used in the case of a limit order or a stop limit order. |
| STOP | Stop Price | Stop price used in the case of a stop order or a stop limit order. |

**Codes**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|------|-----------|---|
| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

**Codes**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|------|-----------|---|
| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
| DISC | Discount | Price expressed as a discount amount. |
| PREM | Premium | Price expressed as a premium. |

**Network Validated Rules**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40`, `T43`).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): `T69`).

If Price is zero, Sign must not be present (Error code(s): `T14`).

### Usage Rules

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 576 - 41. Field 22F: Indicator: Type of Price Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Indicator) |
|---|---|---|

### Presence

Optional in optional subsequence B2b

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PRIC | N | | F | Type of Price Indicator |

### Definition

This qualified generic field specifies:

| PRIC | Type of Price Indicator | Specifies the type of transaction price. |
|---|---|---|

### Codes

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| COMB | Combined Expenses | Price is a combined expenses price (used in the UK market). |
|---|---|---|
| NDIS | Net to Client Disclosed | Price is net to the client disclosed (used in the UK market). |
| NET1 | Net Price 1 | Price is a net price, that is, net of all charges, taxes, or fees. |
| NET2 | Net Price 2 | Price is a net price, that is, net only of local broker's commission, local fees, or local taxes. |
| NOGR | Notional Gross | Price is notional gross (used in the UK market). |

| | | |
|---|---|---|
| NUND | Net to Client Undisclosed | Price is net to the client undisclosed (used in the UK market). |
| PARV | Par Value | Price is a par value or equal to the nominal or face value of the instrument. |

# MT 576 - 42. Field 16S: End of Block

### Format

Option S          16c

### Presence

Mandatory in optional subsequence B2b

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

PRIC          Price

# MT 576 - 43. Field 22a: Indicator

### Format

Option F     :4!c/[8c]/4!c          (Qualifier)(Data Source Scheme)
                                      (Indicator)

Option H     :4!c//4!c               (Qualifier)(Indicator)

### Presence

Mandatory in optional subsequence B2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | M | BUSE | N | | H | Buy/Sell Indicator |
| 2 | O | TOOR | N | | F | Type of Order |
| 3 | O | TILI | N | | F | Time Limit |
| 4 | O | TRTR | N | | F | Trade Transaction Type Indicator |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 5 | O | TTCO | R | | F | Trade Transaction Condition Indicator |
| 6 | O | COST | N | | F | Commission Type Indicator |
| 7 | M | PAYM | N | | H | Payment Indicator |
| 8 | O | REST | N | | F | Restrictions Indicator |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| BUSE | Buy/Sell Indicator | Specifies whether the transaction relates to the sale or purchase of financial instruments. |
| COST | Commission Type Indicator | Specifies the commission sharing type under which the order is to be executed. |
| PAYM | Payment Indicator | Specifies whether the instruction is free or against payment. |
| REST | Restrictions Indicator | Specifies the regulatory restrictions applicable to a financial instrument. |
| TILI | Time Limit | Specifies from/until when an order must be executed. |
| TOOR | Type of Order | Specifies the type of instruction to a broker/dealer to buy or sell a financial instrument. |
| TRTR | Trade Transaction Type Indicator | Specifies the transaction type prior to the settlement process. |
| TTCO | Trade Transaction Condition Indicator | Specifies the conditions under which the order/trade is to be executed. It may be used to indicate that the price is not the current market price. |

**Codes**

In option H, if Qualifier is BUSE, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|---|---|---|
| BUYI | Buy | Transaction is a purchase of financial instrument by the instructing party. |
| CROF | Cross From | Transaction is a cross from (Funds Industry). |
| CROT | Cross To | Transaction is a cross to (Funds Industry). |
| DIVR | Reinvestment of Dividend Order | Transaction is a reinvestment of dividend order (Funds Industry. Not to be used for corporate actions). |
| FPOO | FPO Order | Transaction is an FPO (Follow on Public Offer) bid or order. |
| IPOO | IPO Order | Transaction is an IPO (Initial Public Offering) bid or order. |

| | | |
|---|---|---|
| IPPO | IPP Order | Transaction is an IPP (Institutional Placement Programme) bid or order. |
| REDM | Redemption | Transaction is a redemption of funds. |
| SELL | Sell | Transaction is a sale of financial instrument by the instructing party. |
| SUBS | Subscription | Transaction is a subscription to funds. |
| SWIF | Switch From | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | Switch To | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |

**Codes**

In option F, if Qualifier is TOOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|---|---|---|
| ALNO | All or None | A round-lot market or limit-price order which must be executed in its entirety or not at all; unlike 'fill or kill', these orders are not cancelled if not executed as soon as received. |
| BCSE | Buy Contra Short Exempt | Order to buy contra short exempt. |
| BCSH | Buy Contra Short | Order to buy contra short. |
| BMIN | Buy Minus | Order to buy at a price lower than the current market price. This is an order to buy a stated amount of a financial instrument provided that its price is not higher than the last sale if the last sale was a minus or zero minus tick, not higher than the last sale minus the minimum fractional change in the stock if the last sale was a plus or zero plus tick. The price limit indicates the highest price at which the order can be executed. |
| CARE | Carefully | Order that is not to be executed as a whole because it may disturb the price. |
| COMB | Combination Order | Order that is linked to another order to buy or sell and must be executed as a unit, both or none, or cancelled as a unit. |
| DISC | Discretionary | Order where the executing broker or investment manager decides on the quantity or price. |
| DNIN | Do Not Increase | Limit order to buy or stop order to sell or stop limit order that is not to be increased in shares on the ex-dividend date as a result of a stock dividend or distribution. |
| DNRE | Do Not Reduce | Limit order to buy or stop order to sell, or stop-limit order to sell that is not to be reduced in price by the amount of an ordinary cash dividend. Applies only to ordinary stock dividends; should be reduced for other distributions. |

| | | |
|---|---|---|
| ICEB | Iceberg Order | Type of limit order whose overall quantity is not transparent to the market. Rather, only a client-defined part of the order is shown to the market (the 'tip of the iceberg'). Upon execution of the first 'tip' (that is partial execution to the client while for the market it does not appear to be a 'partial') the system releases the next 'tip' of the same size to the market until the 'iceberg' has been melted down successfully. Different from a usual care order. |
| LIWI | Limit With | Order to be executed at a limit price, with a round-lot (or board-lot) sales; valid only for odd lot orders. |
| LIWO | Limit Without | Order to be executed at a limit price, without a round-lot (or board-lot) sales; valid only for odd lot orders. |
| LMTO | Limit Order | Order to buy at the indicated price limit or lower or an order to sell at the indicated limit price or higher. |
| MAKT | At Market | Order to buy or sell a specified amount of a financial instrument at the quoted market price or better. |
| MANH | Market Not Held | Order to buy or sell a specified amount of a financial instrument at the quoted market price or better with some discretion on the price limit. |
| MTLO | Market to Limit Order | Type of order that couples the high possibility of execution (Market Order) with a protection against unwanted price fluctuations (Limit Order). |
| MUTO | Market Until Touched | Order to buy or sell a specified amount of a financial instrument at the quoted market price or better with some discretion on the price limit. |
| NOHE | Not Held | Order that may be executed in partials or outside the hours of the exchange or other exchange rules. |
| ORLI | Order Lie | Order that is related to another order where the second order may be cancelled without cancelling the first. Normally, the sell order must be executed before the buy order. |
| STLI | Stop Limit | Stop order to buy (sell) that becomes a limit order at the limit price when the financial instrument trades at or above (below) the stop price after the order is submitted. |
| STOP | Stop Order | Order to buy that becomes a market order when the financial instrument trades at or above the stop price after the order is submitted or an order to sell which becomes a market order when the financial instrument trades at or below the stop price. |
| SLOS | Stop Loss | Order to sell that sets the sell price below the market price. |
| SPLU | Sell Plus | Order to sell a stated amount provided that the price is not lower than the last sale price if the last sale was a plus or zero plus tick and not lower than the last sale minus the minimum fractional change in the financial instrument if the last sale was a minus or zero minus tick. |
| SSEX | Sell Short Exempt | Order to sell short which is exempt from short-sale rules. |

| SSHO | Sell Short | Order to sell a financial instrument that the seller does not own; a sale effected by delivering a financial instrument borrowed by or for the account of the seller. |
|------|-----------|---|

## Codes

In option F, if Qualifier is TILI and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CLOS | At the Closing | Order to be executed at or around the closing price. |
|------|---------------|---|
| FIKI | Fill or Kill | Market or limit order that is to be executed in its entirety as soon as it is submitted; if not so executed, the order is to be cancelled. |
| GDAY | Good for the Day | Order that, if not executed, expires at the end of the trading day on which the order is entered. |
| GTCA | Good until Cancelled | Order that remains in effect until it is either executed or cancelled. |
| GTHD | Good through Date | Order that, if not executed, expires at the end of the specified expiry date. |
| GTMO | Good for the Month | Order that, if not executed, expires at the end of the month on which the order is entered. |
| GTNM | Good until the End of Next Month | Order that, if not executed, expires at the end of next month. |
| GTXO | Good till Crossed | Order that remains in effect until crossed. |
| IOCA | Immediate or Cancel | Market or limit order to be executed in whole or in part as soon as it is submitted; any portion not so executed is to be cancelled. |
| OPEN | At the Opening | Market or limit order to be executed at the opening of the stock exchange or not at all; all or part of any order not executed at the opening is treated as cancelled. |

## Codes

In option F, if Qualifier is TRTR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BASK | Basket Trade | Transaction is a single order to buy and sell several financial instruments for the purpose of simultaneous buying and selling. Baskets are often used for a set of 15 or more financial instruments and play a role in arbitrage activity. |
|------|-------------|---|
| INDX | Index Trade | Transaction is a single order to buy or sell all underlying financial instruments of an index, for example, S&P500. |
| LIST | List Trade | Transaction is a trade of a predetermined set of financial instruments. |
| PROG | Program Trade | Transaction relates to computer-driven automatically executed trades in large volumes of a set of several financial instruments. |

| TRAD | Trade | Transaction is a regular trade. |
|------|-------|--------------------------------|

## Codes

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| BTEX | Best Execution | Trade to be executed at best execution. |
|------|----------------|------------------------------------------|
| BLKO | Block Order | Trade is a block trade, allocation instructions will follow. |
| CALL | Call | Trade to be executed following the exercise of a call option on the security. |
| CBNS | Cum Bonus | Trade executed cum bonus. |
| CCPN | Cum Coupon | Trade executed cum coupon. |
| CDIV | Cum Dividend | Trade executed cum dividend. |
| CLBR | Closure Before Rollover | Trade to be executed for closure of a previous position before the rollover of a position (Deferred Settlement Service). |
| CLEN | Clean | Trade is to be executed clean, that is, does not pay government tax on the accrued interest on the bond, and consequently price is higher. |
| CRST | Cross Trade Allowed | Cross trades are allowed whereby buy and sell orders are offset without recording the trade on the exchange. |
| CRTS | Cum Rights | Trade is to be executed cum rights. |
| CWAR | Cum Warrants | Trade is to be executed cum warrants. |
| DIOR | Directed Order | Trade is to be executed with a specific trading party. |
| DIRT | Dirty | Trade is to be executed dirty, that is, pay government tax on the accrued interest of the bond. |
| DORD | Direct Order | Trade is to be executed by a trading party other than the trading party to which the order is sent. In this case, the instructing party has traded with another broker which will subsequently send an advice of execution to the executing party. |
| FORW | Forward Price | Trade is based on forward price. Price will be calculated after the close of the dealing period. |
| FRAC | Fractional Parts Allowed | Fractional parts allowed. |
| GTDL | Guaranteed Delivery | Delivery of the financial instrument on settlement date is guaranteed. |
| HIST | Historic Price | Trade is based on historic price. |

| MONT | Monthly | Trade to be executed for month-end settlement (Deferred Settlement Service). |
| NBFR | New Trade Following Rollover | Trade to be executed for a new trade position on the next month following the rollover of a position (Deferred Settlement Service). |
| NCRS | No Cross Trade Allowed | No cross trade allowed. |
| PUTT | Putt | Trade to be executed following the exercise of a put option on the security. |
| SPCU | Special Cum Dividend | Trade is executed with a special cum dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | Special Ex Dividend | Trade is executed with a special ex dividend, that is, selling before the ex date without the coupon. |
| TRFR | Trade Following Rollover | Trade to be executed on the next month following the rollover of positions. |
| XBNS | Ex Bonus | Trade is to be executed ex bonus. |
| XCPN | Ex Coupon | Trade is to be executed ex coupon. |
| XDIV | Ex Dividend | Trade is to be executed ex dividend. |
| XRTS | Ex Rights | Trade is to be executed ex rights. |
| XWAR | Ex Warrants | Trade is to be executed ex warrants. |

**Codes**

In option F, if Qualifier is COST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| CLDI | Per Client Agreement | Commission is as per client agreement. |
| FLAT | Flat Fee | Commission is a flat fee. |
| PERN | Percentage of Principal in Basis Points | Commission is a percentage of principal. |
| PERU | Per Unit | Commission is per unit of financial instrument. |
| PWCD | Percentage Commission Waived as Cash Discount | Commission is a percentage commission waived as cash discount. |
| PWEU | Percentage Commission Waived as Additional Units | Commission is a percentage commission waived as additional units. |

| SOFT | Soft Dollar Commission Sharing | Commission is a soft dollar percentage commission. |
| STEP | Commission Sharing Type is for Step-out Trade | Commission is for a step-out trade. |

### Codes

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

| APMT | Against Payment | Against payment. |
| FREE | Free | Free. |

### Codes

In option F, if Qualifier is REST and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| 144A | Pursuant to 144A | Ownership or transfer of an unregistered security issued, pursuant to US legal restrictions 144A. |
| NRST | Not Subject to Restrictions | Ownership or transfer of a security that is not subject to restrictions. |
| RSTR | Subject to Restrictions (not pursuant to 144A) | Ownership or transfer of a security that is subject to restrictions, and not pursuant to 144A. |

### Usage Rules

Qualifier TOOR codes BCSE, BCSH and BMIN are only to be used for orders to buy.

Qualifier TOOR codes SLOS, SPLU, SSEX and SSHO are only to be used for orders to sell.

# MT 576 - 44. Field 98a: Date/Time

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

### Presence

Optional in optional subsequence B2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | O | EXPI | N | | A or C | Expiry Date/Time |
| 2 | O | NAVD | N | | A or C | Net Asset Value Calculation Date/Time |

**Definition**

This qualified generic field specifies:

| EXPI | Expiry Date/Time | Date/time at which an order expires or on which a privilege or offer terminates. |
|------|------------------|---------------------------------------------------------------------------------|
| NAVD | Net Asset Value Calculation Date/Time | Date/time at which the net asset value is calculated (funds industry). |

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 576 - 45. Field 16R: Start of Block

**Format**

| Option R | 16c |
|----------|-----|

**Presence**

Mandatory in optional subsequence B2c

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| TRADPRTY | Trading Parties |
|----------|-----------------|

# MT 576 - 46. Field 95a: Party

**Format**

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
|----------|---------------|--------------------------------------|
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |

| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme)(Proprietary Code) |
|---|---|---|
| Option S | :4!c/[8c]/4!c/2!a/30x | (Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID) |

**Presence**

Mandatory in optional subsequence B2c

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | INVE | N | | P, Q, or R | Investor |
| | or | BUYR | N | | P, Q, or R | Buyer |
| | or | CLBR | N | | P, Q, or R | Clearing Broker |
| | or | SELL | N | | P, Q, or R | Seller |
| | or | STBR | N | | P, Q, or R | Step-In Broker |
| | or | INBR | N | | P, Q, or R | Introducing Broker |
| | or | BRCR | N | | P, Q, or R | Broker of Credit |
| | or | RQBR | N | | P, Q, or R | Requested Broker |
| 2 | O | ALTE | R | C6 | L or S | Alternate Identification |

**Definition**

This qualified generic field specifies:

| ALTE | Alternate Identification | Alternate identification for a party. |
|---|---|---|
| BRCR | Broker of Credit | Party that receives the trade credit. |
| BUYR | Buyer | Party that receives the financial instrument. |
| CLBR | Clearing Broker | Party that settles the trade on behalf of the executing broker. |
| INBR | Introducing Broker | Party that has the closest association with the investor. |

| INVE | Investor | Instructing party, either an individual or organisation, whose assets are being invested. |
|------|----------|-------------------------------------------------------------------------------------------|
| RQBR | Requested Broker | In a directed order (:22F::TTCO//DIOR), broker with which the Receiver of the message is requested to execute the order. |
| SELL | Seller | Party that delivers the financial instrument. |
| STBR | Step-In Broker | Party to whom the investor directs the credit for executing the trade. |

### Codes

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

| ARNU | Alien Registration Number | Number assigned by a government agency to identify foreign nationals. |
|------|---------------------------|----------------------------------------------------------------------|
| CCPT | Passport Number | Number assigned by a passport authority. |
| CHTY | Tax Exempt Identification Number | Number assigned to a tax exempt entity. |
| CORP | Corporate Identification | Number assigned to a corporate entity. |
| DRLC | Driver's Licence Number | Number assigned to a driver's licence. |
| FIIN | Foreign Investment Identity Number | Number assigned to a foreign investor (other than the alien number). |
| TXID | Tax Identification Number | Number assigned by a tax authority to an entity. |

### Network Validated Rules

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

### Usage Rules

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in this sequence.

# MT 576 - 47. Field 97a: Account

### Format

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|---|---|---|
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme)(Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme)(Identification of Blockchain or Wallet) |

### Presence

Optional in optional subsequence B2c

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | C2 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C2 | A or B | Safekeeping Account |

### Definition

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|---|---|---|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

In option B, if Qualifier is SAFE and Data Source Scheme is not present, Account Type Code must contain one of the following codes (Error code(s): K97):

| ABRD | Abroad | Financial instruments are held in a safekeeping account abroad. |
|---|---|---|
| CEND | Centralised | Financial instrument in the safekeeping account are held in one location. |
| DVPA | Cash/DVP | Safekeeping account is used for settlement on delivery or collect on delivery basis. |
| FUNG | Fungible | Financial instruments in the safekeeping account are fungible. |
| MARG | Margin | Account is used when financing is by the broker/dealer. |
| NFUN | Non-Fungible | Financial instruments in the safekeeping account are not fungible. |

| PHYS | Physical | Financial instruments in the safekeeping account are in physical form. |
| SHOR | Short Sale | Account is used for short sale orders. |

### Usage Rules

The account provided is the account of the party specified in this sequence.

# MT 576 - 48. Field 98a: Date/Time: Processing Date/Time

### Format

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

### Presence

Optional in optional subsequence B2c

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PROC | N | | A or C | Processing Date/Time |

### Definition

This qualified generic field specifies:

| PROC | Processing Date/Time | Date/time at which the instruction was processed by the specified party. |

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 576 - 49. Field 20C: Reference: Processing Reference

### Format

| Option C | `:4!c//16x` | (Qualifier)(Reference) |

### Presence

Optional in optional subsequence B2c

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | PROC | N | | C | Processing Reference |

### Definition

This qualified generic field specifies:

| PROC | Processing Reference | Reference meaningful to the party identified. |
|------|----------------------|-----------------------------------------------|

### Network Validated Rules

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 576 - 50. Field 70a: Narrative

### Format

| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
|----------|-------------|------------------------|
| Option E | :4!c//10*35x | (Qualifier)(Narrative) |

### Presence

Optional in optional subsequence B2c

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | PACO | N | | C | Party Narrative |
| 2 | O | DECL | N | | E | Declaration Details Narrative |

### Definition

This qualified generic field specifies:

| DECL | Declaration Details Narrative | Provides declaration details narrative relative to the party. |
|------|-------------------------------|----------------------------------------------------------------|
| PACO | Party Narrative | Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message. |

### Usage Rules

Unless bilaterally agreed between the Sender and the Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 576 - 51. Field 22F: Indicator: Party Capacity Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Indicator) |
|---|---|---|

### Presence

Optional in optional subsequence B2c

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | TRCA | N | | F | Party Capacity Indicator |

### Definition

This qualified generic field specifies:

| TRCA | Party Capacity Indicator | Specifies the role of the party in the transaction. |
|---|---|---|

### Codes

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| AGEN | Trading as Agent | Party is trading on behalf of his client. |
|---|---|---|
| BAGN | Acting as Agent for Customer and Other Person | Party is acting as an agent for both customer and another person. |
| CAGN | Crossing as Agent | Party is crossing on behalf of his client. |
| CPRN | Crossing as Principal | Party is crossing for his own account. |
| OAGN | Acting as Agent for Person Other than Customer | Party is acting as an agent for a person other than a customer. |
| PRAG | Acting as Agent for Some Executions and Principal | Party is acting as an agent for some executions and principal for others. |

| PRIN | Trading as Principal | Party is trading for his own account. |
|------|---------------------|---------------------------------------|

# MT 576 - 52. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in optional subsequence B2c

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

| TRADPRTY | Trading Parties |
|----------|-----------------|

# MT 576 - 53. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in optional subsequence B2

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

| ORDER | Order Details |
|-------|---------------|

# MT 576 - 54. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in conditional (see rule C1) sequence B

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

FIN    Financial Instrument

# MT 576 - 55. Field 16R: Start of Block

### Format

Option R      16c

### Presence

Mandatory in optional sequence C

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

ADDINFO    Additional Information

# MT 576 - 56. Field 95a: Party

### Format

| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme)(Proprietary Code) |

### Presence

Optional in optional sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | MEOR | N | | P, Q, or R | Originator of Message |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 2 | O | MERE | N | | P, Q, or R | Recipient of Message |

**Definition**

This qualified generic field specifies:

| MEOR | Originator of Message | Party that originated the message, if other than the Sender. |
|---|---|---|
| MERE | Recipient of Message | Party that is the final destination of the message, if other than the Receiver. |

**Network Validated Rules**

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

# MT 576 - 57. Field 16S: End of Block

**Format**

Option S     16c

**Presence**

Mandatory in optional sequence C

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

ADDINFO     Additional Information

# MT 578 Settlement Allegement

## MT 578 Scope

This message is sent by an account servicer (account servicing institution) to an account owner or its designated agent. The account servicer may be a local agent (sub-custodian) acting on behalf of their global custodian customer, or a custodian acting on behalf of an investment management institution or a broker/dealer.

This message is used to advise the account owner that a counterparty has alleged an instruction against account owner's account at the account servicer and the account servicer could not find the corresponding instruction of the account owner (the function of the message is NEWM).

## MT 578 Format Specifications

MT 578 Settlement Allegement

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 20C | SEME | Reference | Sender's Message Reference | :4!c//16x | 2 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 3 |
| O | 98a | PREP | Date/Time | Preparation Date/Time | A, C, or E | 4 |
| **-----> Optional Repetitive Subsequence A1 Linkages** | | | | | | |
| M | 16R | | | Start of Block | LINK | 5 |
| O | 22F | LINK | Indicator | Linkage Type Indicator | :4!c/[8c]/4!c | 6 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 7 |
| M | 20a | 4!c | Reference | (see qualifier description) | C or U | 8 |
| M | 16S | | | End of Block | LINK | 9 |
| **-----| End of Subsequence A1 Linkages** | | | | | | |
| M | 16S | | | End of Block | GENL | 10 |
| **End of Sequence A General Information** | | | | | | |
| **Mandatory Sequence B Trade Details** | | | | | | |
| M | 16R | | | Start of Block | TRADDET | 11 |
| **----->** | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| O | 94a | 4!c | Place | (see qualifier description) | B, H, or L | 12 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 13 |
| -----\| | | | | | | |
| O | 90a | DEAL | Price | Deal Price | A or B | 14 |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c//[N]3!n | 15 |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 16 |
| **Optional Subsequence B1 Financial Instrument Attributes** | | | | | | |
| M | 16R | | | Start of Block | FIA | 17 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c[/30x] | 18 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 19 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 12a | 4!c | Type of Financial Instrument | (see qualifier description) | A, B, or C | 20 |
| -----\| | | | | | | |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 21 |
| -----> | | | | | | |
| O | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 22 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 23 |
| -----\| | | | | | | |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|------|
| O | 13a | 4!c | Number Identification | (see qualifier description) | A or B | 24 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 25 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 90a | 4!c | Price | (see qualifier description) | A or B | 26 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 36a | 4!c | Quantity of Financial Instrument | (see qualifier description) | B or D | 27 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 28 |
| -----\| | | | | | | |
| O | 70E | FIAN | Narrative | Financial Instrument Attribute Narrative | :4!c//10*35x | 29 |
| M | 16S | | | End of Block | FIA | 30 |
| **End of Subsequence B1 Financial Instrument Attributes** | | | | | | |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 31 |
| -----\| | | | | | | |
| M | 16S | | | End of Block | TRADDET | 32 |
| **End of Sequence B Trade Details** | | | | | | |
| **Mandatory Sequence C Financial Instrument/Account** | | | | | | |
| M | 16R | | | Start of Block | FIAC | 33 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|---|---|---|---|---|---|---|
| M | 36a | SETT | Quantity of Financial Instrument | Quantity of Financial Instrument to be Settled | B or D | 34 |
| O | 70D | DENC | Narrative | Denomination Choice | :4!c//6*35x | 35 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, or R | 36 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 97a | 4!c | Account | (see qualifier description) | A, B, D, or E | 37 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 94a | SAFE | Place | Place of Safekeeping | B, C, F, or L | 38 |
| -----\| | | | | | | |
| -----> Optional Repetitive Subsequence C1 Quantity Breakdown | | | | | | |
| M | 16R | | | Start of Block | BREAK | 39 |
| O | 13B | LOTS | Number Identification | Lot Number | :4!c/[8c]/30x | 40 |
| O | 36a | LOTS | Quantity of Financial Instrument | Quantity of Financial Instrument In The Lot | B or D | 41 |
| O | 98a | LOTS | Date/Time | Lot Date/Time | A, C, or E | 42 |
| O | 90a | LOTS | Price | Book/Lot Price | A or B | 43 |
| O | 22F | PRIC | Indicator | Type of Price Indicator | :4!c/[8c]/4!c | 44 |
| M | 16S | | | End of Block | BREAK | 45 |
| -----\| End of Subsequence C1 Quantity Breakdown | | | | | | |
| M | 16S | | | End of Block | FIAC | 46 |
| End of Sequence C Financial Instrument/Account | | | | | | |
| Optional Sequence D Two Leg Transaction Details | | | | | | |
| M | 16R | | | Start of Block | REPO | 47 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|-------------------|--------------------|----------------|-----|
| O | 98a | TERM | Date/Time | Closing Date/Time | A, B, or C | 48 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 49 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 50 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 92a | 4!c | Rate | (see qualifier description) | A or C | 51 |
| -----| | | | | | | |
| O | 99B | CADE | Number Count | Transaction Call Delay | :4!c//3!n | 52 |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 53 |
| -----| | | | | | | |
| O | 70C | SECO | Narrative | Second Leg Narrative | :4!c//4*35x | 54 |
| M | 16S | | | End of Block | REPO | 55 |
| **End of Sequence D Two Leg Transaction Details** | | | | | | |
| **Mandatory Sequence E Settlement Details** | | | | | | |
| M | 16R | | | Start of Block | SETDET | 56 |
| -----> | | | | | | |
| M | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 57 |
| -----| | | | | | | |
| **-----> Mandatory Repetitive Subsequence E1 Settlement Parties** | | | | | | |
| M | 16R | | | Start of Block | SETPRTY | 58 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, R, or S | 59 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 60 |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 61 |
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 62 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C, D, or E | 63 |
| -----| | | | | | | |
| M | 16S | | | End of Block | SETPRTY | 64 |
| -----| End of Subsequence E1 Settlement Parties | | | | | |
| -----> Optional Repetitive Subsequence E2 Cash Parties | | | | | | |
| M | 16R | | | Start of Block | CSHPRTY | 65 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | L, P, Q, R, or S | 66 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A or E | 67 |
| -----| | | | | | | |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C or E | 68 |
| -----| | | | | | | |
| M | 16S | | | End of Block | CSHPRTY | 69 |
| -----| End of Subsequence E2 Cash Parties | | | | | |
| -----> Optional Repetitive Subsequence E3 Amounts | | | | | | |
| M | 16R | | | Start of Block | AMT | 70 |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 71 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|------|
| **-----\|** | | | | | | |
| O | 98a | VALU | Date/Time | Value Date/Time | A or C | [72](#) |
| O | 92B | EXCH | Rate | Exchange Rate | :4!c//3!a/3!a/15d | [73](#) |
| M | 16S | | | End of Block | AMT | [74](#) |
| **-----\| End of Subsequence E3 Amounts** | | | | | | |
| M | 16S | | | End of Block | SETDET | [75](#) |
| **End of Sequence E Settlement Details** | | | | | | |
| **-----> Optional Repetitive Sequence F Additional Information** | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | [76](#) |
| **----->** | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, or R | [77](#) |
| **-----\|** | | | | | | |
| M | 16S | | | End of Block | ADDINFO | [78](#) |
| **-----\| End of Sequence F Additional Information** | | | | | | |
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 578 Network Validated Rules

**C1** The following amount fields cannot appear in more than one occurrence of subsequence E3 Amounts (Error code(s): `E87`):

| **Subsequence E3** |
|--------------------|
| :19A::ACRU |
| :19A::CHAR |
| :19A::DEAL |
| :19A::EXEC |
| :19A::LOCL |
| :19A::LOCO |

| Subsequence E3 |
| --- |
| :19A::OTHR |
| :19A::SETT |
| :19A::STAM |
| :19A::TRAX |
| :19A::WITH |
| :19A::COAX |

**C2**   If the alleged instruction is against payment (:22H::PAYM//APMT in sequence B) then it is mandatory to specify a settlement amount: one occurrence of subsequence E3 Amounts must contain amount field :19A::SETT (Error code(s): E83).

| Sequence B<br>if field :22H::PAYM is ... | Then subsequence E3 is ... | And in one occurrence of subsequence E3 :19A::SETT is ... |
| --- | --- | --- |
| APMT | Mandatory | Mandatory |
| Not equal to APMT | Optional | Optional |

**C3**   If an Exchange Rate (field :92B::EXCH) is present, the corresponding Resulting Amount (field :19A::RESU) must be present in the same subsequence. If the exchange rate is not present then the resulting amount is not allowed. This check applies within each occurrence of subsequence E3 (Error code(s): E62).

| Subsequence E3<br>if field :92B::EXCH is ... | Subsequence E3<br>then field :19A::RESU is ... |
| --- | --- |
| Present | Mandatory |
| Not present | Not allowed |

**C4**   The following party fields cannot appear more than once in a message (Error code(s): E84):

| Subsequence E1 | Subsequence E2 |
| --- | --- |
| :95a::BUYR | :95a::ACCW |
| :95a::DEAG | :95a::BENM |
| :95a::DECU | :95a::PAYE |
| :95a::DEI1 | :95a::DEBT |
| :95a::DEI2 | :95a::INTM |

| Subsequence E1 | Subsequence E2 |
| --- | --- |
| :95a::PSET | |
| :95a::REAG | |
| :95a::RECU | |
| :95a::REI1 | |
| :95a::REI2 | |
| :95a::SELL | |

**C5**  If the alleged instruction is a Delivery (:22H::REDE//DELI in sequence B) then it is mandatory to specify a delivering agent: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::DEAG (Error code(s): `E85`).

If the alleged instruction is a Receipt (:22H::REDE//RECE in sequence B) then it is mandatory to specify a receiving agent: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::REAG (Error code(s): `E85`).

| Sequence B<br>if field :22H::REDE is ... | Then in one occurrence of subsequence E1<br>field :95a::DEAG is ... |
| --- | --- |
| DELI | Mandatory |

| Sequence B<br>if field :22H::REDE is ... | Then in one occurrence of subsequence E1<br>field :95a::REAG is ... |
| --- | --- |
| RECE | Mandatory |

**C6**  If a qualifier from the list Deliverers is present in a subsequence E1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (Error code(s): `E86`).

In other words, in sequence E, the following scenarios must be validated:

• If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another subsequence E1.

• If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.

• If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence E, the following scenarios must be validated:

- If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another subsequence E1.

- If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.

- If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

| Deliverers | | Receivers | |
|---|---|---|---|
| DEI2 | Deliverer's Intermediary 2 | REI2 | Receiver's Intermediary 2 |
| DEI1 | Deliverer's Intermediary 1 | REI1 | Receiver's Intermediary 1 |
| DECU | Deliverer's Custodian | RECU | Receiver's Custodian |
| SELL | Seller (Deliverer) | BUYR | Buyer (Receiver) |

**C7** If the message is a cancellation or a removal, that is, Function of the Message (field 23G) is CANC or REMO, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

| Sequence A<br><br>if field :23G: is ... | Then subsequence A1 is ... | And field :20C::PREV is ... |
|---|---|---|
| CANC or REMO | Mandatory (minimum one occurrence of A1 must be present) | Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1 |
| NEWM | Optional | Not applicable |

**C8** In subsequence E1, if field :95a::PSET is present, then field :97a:: is not allowed in the same subsequence (Error code(s): E52).

| Subsequence E1<br><br>if field :95a::PSET is ... | Subsequence E1<br><br>then field :97a:: is ... |
|---|---|
| Present | Not allowed within the same occurrence |
| Not present | Optional |

**C9** A value date must only be provided for cash/securities split settlement. That is, in any occurrence of subsequence E3, if value date field :98a::VALU is present, then in sequence E field : 22F::STCO//SPST must be present, and settlement amount field :19A::SETT must be present in the same subsequence E3 (Error code(s): C28).

| In any occurrence of subsequence E3 if field :98a::VALU is ... | Sequence E then field :22F::STCO//SPST with DSS not present is ... | In the same occurrence of subsequence E3 and field :19A::SETT is ... |
|---|---|---|
| Present | Mandatory | Mandatory |
| Not present | Optional | Optional |

**C10** In sequence C, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

**C11** In sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

In sequence B, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In sequence C, field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence E1, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

In each occurrence of subsequence E2, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

**C12** In each occurrence of sequence F, if field :95a::ALTE is present with format option L, then field :95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

# MT 578 Usage Rules

- This message should not be used to report postings, for example, free receipts requiring no instruction, to the account owner's account.

- When the account owner receives a settlement allegement, he must send the matching settlement instruction if he wants settlement to occur.

- Where the account owner finds the settlement allegement incorrect, for example, his counterparty made a mistake or the instruction is not his, the settlement allegement should be ignored.

# MT 578 Field Specifications

## MT 578 - 1. Field 16R: Start of Block

**Format**

| Option R | 16c |
|---|---|

**Presence**

Mandatory in mandatory sequence A

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

GENL          General Information

# MT 578 - 2. Field 20C: Reference: Sender's Message Reference

**Format**

Option C          :4!c//16x          (Qualifier)(Reference)

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | SEME | N | | C | Sender's Message Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| SEME | Sender's Message Reference | Reference assigned by the Sender to unambiguously identify the message. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 3. Field 23G: Function of the Message

**Format**

Option G          4!c[/4!c]          (Function)(Subfunction)

**Presence**

Mandatory (referenced in rule C7) in mandatory sequence A

**Definition**

This field identifies the function of the message.

**Codes**

Function must contain one of the following codes (Error code(s): T86):

| | | |
|---|---|---|
| CANC | Cancellation Request | Message requesting the cancellation of a previously sent message, because of a mistake by the sender or because the alleging party cancelled its instruction. |
| NEWM | New | New message. |
| REMO | Removal | Message sent to acknowledge that a previously sent allegement is no longer outstanding, because the alleged party sent its instruction. |

**Codes**

Subfunction, when present, must contain one of the following codes (Error code(s): T85):

| | | |
|---|---|---|
| CODU | Copy Duplicate | Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is a copy to a party other than the account owner/account servicer, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |

**Usage Rules**

To cancel a previously sent message, Function is CANC. The reference in the linkages sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

# MT 578 - 4. Field 98a: Date/Time: Preparation Date/Time

**Format**

| | | |
|---|---|---|
| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |
| Option E | :4!c//8!n6!n[,3n][/[N]2!n[2!n]] | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | PREP | N | | A, C, or E | Preparation Date/Time |

**Definition**

This qualified generic field specifies:

| PREP | Preparation Date/Time | Date/time at which the message was prepared. |
|------|----------------------|----------------------------------------------|

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

# MT 578 - 5. Field 16R: Start of Block

**Format**

| Option R | 16c |
|----------|-----|

**Presence**

Mandatory in optional subsequence A1

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| LINK | Linkages |
|------|----------|

# MT 578 - 6. Field 22F: Indicator: Linkage Type Indicator

**Format**

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Indicator) |
|----------|----------------|---------------------------------------------|

**Presence**

Optional in optional subsequence A1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | LINK | N | | F | Linkage Type Indicator |

### Definition

This qualified generic field specifies:

| | | |
|-----|----------------------------|---------------------------------------------------------------------------|
| LINK | Linkage Type Indicator | Specifies when the instruction is to be executed relative to a linked instruction. |

### Codes

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| | | |
|------|-------------|-----------------------------------------------------------------------|
| AFTE | After | Indicates that the message is to be processed after the linked message. |
| BEFO | Before | Indicates that the message is to be processed before the linked message. |
| INFO | Information | Indicates that the messages are linked for information purposes only. |
| WITH | With | Indicates that the message is to be processed with the linked message. |

### Usage Rules

If code WITH is used, it links together one or more instructions which become bound and which must be executed together. Even if one single instruction can not be executed, then all the other instructions must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 instructions.

## MT 578 - 7. Field 13a: Number Identification: Linked Message

### Format

| | | |
|----------|--------------------|-----------------------------------------|
| Option A | `:4!c//3!c` | (Qualifier)(Number Id) |
| Option B | `:4!c/[8c]/30x` | (Qualifier)(Data Source Scheme)(Number) |

### Presence

Optional in optional subsequence A1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | LINK | N | | A or B | Linked Message |

**Definition**

This qualified generic field specifies:

| LINK | Linked Message | Message type number/message identifier of the message referenced in the linkage sequence. |
|------|----------------|--------------------------------------------------------------------------------------------|

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

**Usage Rules**

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

# MT 578 - 8. Field 20a: Reference

**Format**

| Option C | :4!c//16x | (Qualifier)(Reference) |
|----------|-----------|------------------------|
| Option U | :4!c//52x | (Qualifier)(UTI Reference) |

**Presence**

Mandatory in optional subsequence A1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | CMIT | N | | C | Counterparty Market Infrastructure Transaction Identification |
| | or | PREV | N | C7 | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |
| | or | POOL | N | | C | Pool Reference |
| | or | TRRF | N | | C or U | Deal Reference |
| | or | COMM | N | | C | Common Reference |
| | or | COLR | N | | C | Collateral Reference |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| | or | MITI | N | | C | Market Infrastructure Transaction Identification |
| | or | PCTI | N | | C | Processor Transaction Identification |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CMIT | Counterparty Market Infrastructure Transaction Identification | Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
| COLR | Collateral Reference | Reference assigned to a collateral transaction linked to the settlement transaction. |
| COMM | Common Reference | Unique reference agreed upon by the two trade counterparties to identify the trade. |
| MITI | Market Infrastructure Transaction Identification | Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
| PCTI | Processor Transaction Identification | Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure. |
| POOL | Pool Reference | Collective reference identifying a set of messages. |
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |
| TRRF | Deal Reference | Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 9. Field 16S: End of Block

**Format**

Option S                16c

**Presence**

Mandatory in optional subsequence A1

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

LINK        Linkages

# MT 578 - 10. Field 16S: End of Block

**Format**

Option S        `16c`

**Presence**

Mandatory in mandatory sequence A

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

GENL        General Information

# MT 578 - 11. Field 16R: Start of Block

**Format**

Option R        `16c`

**Presence**

Mandatory in mandatory sequence B

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

TRADDET        Trade Details

# MT 578 - 12. Field 94a: Place

### Format

| | | |
|---|---|---|
| Option B | `:4!c/[8c]/4!c[/30x]` | (Qualifier)(Data Source Scheme)(Place Code)(Narrative) |
| Option H | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |

### Presence

Optional in mandatory sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | CLEA | R | C11 | H or L | Place of Clearing |
| 2 | O | TRAD | R | C11 | B or L | Place of Trade |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CLEA | Place of Clearing | Place at which the trade is cleared (Central Counterparty). |
| TRAD | Place of Trade | Place at which the order was traded. |

### Codes

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

| | | |
|---|---|---|
| EXCH | Stock Exchange | Place of trade is a stock exchange. |
| OTCO | Over The Counter | Place of trade is over the counter. |
| PRIM | Primary Market | Place of trade is the primary market. |
| SECM | Secondary Market | Place of trade is the secondary market. |
| VARI | Various | Trade was executed on various places. |

### Network Validated Rules

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

**Usage Rules**

When Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field : 94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

**Example**

`:94B::TRAD//EXCH/XNYS` for the New York Stock Exchange.

# MT 578 - 13. Field 98a: Date/Time

**Format**

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
|---|---|---|
| Option B | `:4!c/[8c]/4!c` | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

**Presence**

Mandatory in mandatory sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SETT | N | | A, B, or C | Settlement Date/Time |
| 2 | O | TRAD | N | | A, B, or C | Trade Date/Time |

**Definition**

This qualified generic field specifies:

| SETT | Settlement Date/Time | Date/time at which the financial instruments are to be delivered or received. |
|---|---|---|
| TRAD | Trade Date/Time | Date/time at which the trade was executed. |

**Codes**

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

| WISS | When Issued | Settlement is to be done when the security is issued. |
|---|---|---|

### Codes

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

| | | |
|---|---|---|
| VARI | Various | Partial trades have occurred over a period of two or more days. |

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 578 - 14. Field 90a: Price: Deal Price

### Format

| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code) (Sign)(Price) |
|---|---|---|
| Option B | :4!c//4!c/3!a15d | (Qualifier)(Amount Type Code) (Currency Code)(Price) |

### Presence

Optional in mandatory sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DEAL | N | | A or B | Deal Price |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| DEAL | Deal Price | Price of the traded financial instrument. |

### Codes

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|---|---|---|
| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |

| YIEL | Yield | Price expressed as a yield. |
|---|---|---|

### Codes

In option B, Amount Type Code must contain one of the following codes (Error code(s): `K90`):

| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
|---|---|---|
| DISC | Discount | Price expressed as a discount amount. |
| NEGA | Negative Actual Amount | Price must be interpreted as a negative amount of currency per unit or per share. |
| PREM | Premium | Price expressed as a premium. |

### Network Validated Rules

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40, T43`).

Currency Code must be a valid ISO 4217 currency code (Error code(s): `T52`).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): `T69`).

If Price is zero, Sign must not be present (Error code(s): `T14`).

### Usage Rules

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 578 - 15. Field 99A: Number Count: Number of Days Accrued

### Format

| Option A | `:4!c//[N]3!n` | (Qualifier)(Sign)(Number) |
|---|---|---|

### Presence

Optional in mandatory sequence B

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DAAC | N | | A | Number of Days Accrued |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |

**Network Validated Rules**

If Number is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign must be present when Number is negative.

# MT 578 - 16. Field 35B: Identification of the Financial Instrument

### Format

| Option B | | |
|---|---|---|
| | `[ISIN1!e12!c]` | (Identification of Security) |
| | `[4*35x]` | (Description of Security) |

### Presence

Mandatory in mandatory sequence B

### Definition

This field identifies the financial instrument.

### Network Validated Rules

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### Usage Rules

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

| [/2!a/] | The ISO two-digit country code, followed by the national scheme number. |
|---|---|
| [/TS/] | Followed by the ticker symbol. |
| [/XX/] | Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used. |
| [/4!c/] | Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode). |

It is strongly recommended that the ISIN be used.

## MT 578 - 17. Field 16R: Start of Block

### Format

Option R        16c

### Presence

Mandatory in optional subsequence B1

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

FIA        Financial Instrument Attributes

## MT 578 - 18. Field 94B: Place: Place of Listing

### Format

Option B      :4!c/[8c]/4!c[/30x]      (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | PLIS | N | | B | Place of Listing |

### Definition

This qualified generic field specifies:

PLIS        Place of Listing        Place where the referenced financial instrument is listed.

### Codes

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH        Stock Exchange        Place of listing is a stock exchange.

OTCO        Over The Counter        Place of listing is over the counter.

### Network Validated Rules

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): `T26`).

### Usage Rules

Place of Listing is to be identified by its Market Identifier Code (MIC).

### Example

```
:94B::PLIS//EXCH/XNYS
```

# MT 578 - 19. Field 22F: Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Indicator) |
|---|---|---|

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | MICO | N | | F | Method of Interest Computation Indicator |
| 2 | O | FORM | N | | F | Form of Securities Indicator |
| 3 | O | PFRE | N | | F | Payment Frequency Indicator |
| 4 | O | PAYS | N | | F | Payment Status Indicator |
| 5 | O | CFRE | N | | F | Variable Rate Change Frequency Indicator |

### Definition

This qualified generic field specifies:

| CFRE | Variable Rate Change Frequency Indicator | Specifies the frequency of change to the variable rate of an interest bearing instrument. |
|---|---|---|
| FORM | Form of Securities Indicator | Specifies the form of the financial instrument. |
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |
| PAYS | Payment Status Indicator | Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer. |

| PFRE | Payment Frequency Indicator | Specifies the frequency of a payment. |

## Codes

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| A001 | 30/360 (ISDA) or 30/360 (American Basic Rule) | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds. |
| A002 | 30/365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). |
| A003 | 30/Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual/360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |
| A005 | Actual/365 (Fixed) | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | Actual/Actual (ICMA) | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up. |

| A007 | 30E/360 or Eurobond basis | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
|---|---|---|
| A008 | Actual/Actual (ISDA) | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366. |
| A009 | Actual/365L or Actual/Actual (basic rule) | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |
| A010 | Actual/Actual (AFB) | Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up. |
| A011 | 30/360 (ICMA) or 30/360 (basic rule) | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999. |
| A012 | 30E2/360 or Eurobond basis model 2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th. |

| A013 | 30E3/360 or Eurobond basis model 3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period. |
|---|---|---|
| A014 | Actual/365NL or Actual/365 No Leap | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| OTHR | Other | Other method than A001-A014. See Narrative. |

**Codes**

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BEAR | Bearer Security | Financial instruments are in bearer form. |
|---|---|---|
| REGD | Registered Security | Financial instruments are in registered form. |

**Codes**

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| ANNU | Annual | Payment frequency is annual. |
|---|---|---|
| MNTH | Monthly | Payment frequency is monthly. |
| QUTR | Quarterly | Payment frequency is quarterly. |
| SEMI | Semi-Annual | Payment frequency is semi-annual. |
| WEEK | Weekly | Payment frequency is weekly. |

**Codes**

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| FULL | Fully Paid | Financial instrument is fully paid. |
|---|---|---|
| NILL | Nil Paid | Financial instrument is nil paid. |
| PART | Partially Paid | Financial instrument is partially paid. |

**Codes**

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| ANNU | Annual | Frequency is annual. |
|---|---|---|
| MNTH | Monthly | Frequency is monthly. |
| QUTR | Quarterly | Frequency is quarterly. |
| SEMI | Semi-Annual | Frequency is semi-annual. |
| WEEK | Weekly | Frequency is weekly. |

# MT 578 - 20. Field 12a: Type of Financial Instrument

## Format

| Option A | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme) (Instrument Code or Description) |
|---|---|---|
| Option B | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Instrument Type Code) |
| Option C | :4!c//6!c | (Qualifier)(CFI Code) |

## Presence

Optional in optional subsequence B1

## Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | CLAS | N | | A or C | Classification Type |
| 2 | O | OPST | N | | B | Option Style |
| 3 | O | OPTI | N | | B | Option Type |

## Definition

This qualified generic field specifies:

| CLAS | Classification Type | Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI). |
|---|---|---|
| OPST | Option Style | Specifies how an option can be exercised. |
| OPTI | Option Type | Specifies whether it is a call option or a put option. |

## Codes

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

| AMER | American Style | Option can be exercised before or on expiry date. |
| EURO | European Style | Option can be exercised on expiry date only. |

**Codes**

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): `K12`):

| CALL | Call Option | A right to buy a defined quantity of an asset by a certain date at an agreed price. |
| PUTO | Put Option | A right to sell a defined quantity of an asset by a certain date at an agreed price. |

**Usage Rules**

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

**Example**

:12C::CLAS//ESVUFR (CFI code for equity, common share, voting rights, unrestricted, fully paid and registered)

# MT 578 - 21. Field 11A: Currency: Currency of Denomination

**Format**

| Option A | :4!c//3!a | (Qualifier)(Currency Code) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | DENO | N | | A | Currency of Denomination |

**Definition**

This qualified generic field specifies:

| DENO | Currency of Denomination | Currency in which a financial instrument is currently denominated. |

**Network Validated Rules**

Currency Code must be a valid ISO 4217 currency code (Error code(s): `T52`).

## MT 578 - 22. Field 98A: Date/Time

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
|---|---|---|

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | COUP | N | | A | Coupon Date |
| 2 | O | EXPI | N | | A | Expiry Date |
| 3 | O | FRNR | N | | A | Floating Rate Note Reset Date |
| 4 | O | MATU | N | | A | Maturity Date |
| 5 | O | ISSU | N | | A | Issue Date |
| 6 | O | CALD | N | | A | Call Date |
| 7 | O | PUTT | N | | A | Put Date |
| 8 | O | DDTE | N | | A | Dated Date |
| 9 | O | FCOU | N | | A | First Coupon Date |

### Definition

This qualified generic field specifies:

| CALD | Call Date | Date on which a financial instrument is called away/redeemed before its scheduled maturity date. |
|---|---|---|
| COUP | Coupon Date | Next payment date of an interest bearing financial instrument. |
| DDTE | Dated Date | Date on which an interest bearing financial instrument begins to accrue interest. |
| EXPI | Expiry Date | Date on which an order expires or at which a privilege or offer terminates. |
| FCOU | First Coupon Date | First payment date of an interest bearing financial instrument. |
| FRNR | Floating Rate Note Reset Date | Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue. |
| ISSU | Issue Date | Date on which the financial instrument is issued. |

| | | |
|---|---|---|
| MATU | Maturity Date | Date on which a financial instrument becomes due and assets are to be repaid. |
| PUTT | Put Date | Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date. |

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

# MT 578 - 23. Field 92A: Rate

**Format**

| | | |
|---|---|---|
| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PRFC | N | | A | Previous Factor |
| 2 | O | CUFC | N | | A | Current Factor |
| 3 | O | NWFC | N | | A | Next Factor |
| 4 | O | INTR | N | | A | Interest Rate |
| 5 | O | NXRT | N | | A | Next Interest Rate |
| 6 | O | INDX | N | | A | Index Factor |
| 7 | O | YTMR | N | | A | Yield To Maturity Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CUFC | Current Factor | Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities). |
| INDX | Index Factor | Public index rate used for inflation adjustment. |
| INTR | Interest Rate | Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest. |

| NWFC | Next Factor | Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities. |
| NXRT | Next Interest Rate | Interest rate applicable to the next interest payment period in relation to variable rate instruments. |
| PRFC | Previous Factor | Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities). |
| YTMR | Yield To Maturity Rate | Rate of return anticipated on a bond when held until maturity date. |

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# MT 578 - 24. Field 13a: Number Identification

**Format**

| Option A | :4!c//3!c | (Qualifier)(Number Id) |
| Option B | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme)(Number) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | COUP | N | | A or B | Coupon Number |
| 2 | O | POOL | N | | B | Pool Number |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| COUP | Coupon Number | Number of the next coupon attached/associated with a security. |
| POOL | Pool Number | Number identifying a group of underlying assets assigned by the issuer of a factored security. |

### Network Validated Rules

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 25. Field 17B: Flag

### Format

| Option B | :4!c//1!a | (Qualifier)(Flag) |
|---|---|---|

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | FRNF | N | | B | Floating Rate Note Flag |
| 2 | O | CALL | N | | B | Callable Flag |
| 3 | O | PUTT | N | | B | Putable Flag |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CALL | Callable Flag | Indicates whether the issuer has the right to repay the financial instrument prior to maturity. |
| FRNF | Floating Rate Note Flag | Indicates whether the interest rate of an interest bearing instrument is reset periodically. |
| PUTT | Putable Flag | Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity. |

### Codes

Flag must contain one of the following codes (Error code(s): K17):

| | | |
|---|---|---|
| N | No | No. |
| Y | Yes | Yes. |

# MT 578 - 26. Field 90a: Price

### Format

| | | |
|---|---|---|
| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code)(Sign)(Price) |
| Option B | :4!c//4!c/3!a15d | (Qualifier)(Amount Type Code)(Currency Code)(Price) |

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | INDC | N | | A or B | Indicative Price |
| | or | MRKT | N | | A or B | Market Price |
| 2 | O | EXER | N | | A or B | Exercise Price |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| EXER | Exercise Price | 1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A). |
| | | 2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A). |
| | | 3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A). |
| INDC | Indicative Price | Estimated price, for example, for valuation purposes. |
| MRKT | Market Price | Last reported/known price of a financial instrument in a market. |

### Codes

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|---|---|---|
| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |

| YIEL | Yield | Price expressed as a yield. |

### Codes

In option B, Amount Type Code must contain one of the following codes (Error code(s): `K90`):

| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
| DISC | Discount | Price expressed as a discount amount. |
| PREM | Premium | Price expressed as a premium. |

### Network Validated Rules

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40`, `T43`).

Currency Code must be a valid ISO 4217 currency code (Error code(s): `T52`).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): `T69`).

If Price is zero, Sign must not be present (Error code(s): `T14`).

### Usage Rules

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 578 - 27. Field 36a: Quantity of Financial Instrument

### Format

| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code)(Quantity) |
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code)(Quantity of Digital Tokens) |

### Presence

Optional in optional subsequence B1

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | MINO | N | | B or D | Minimum Nominal Quantity |
| 2 | O | SIZE | N | | B or D | Contract Size |

### Definition

This qualified generic field specifies:

| MINO | Minimum Nominal Quantity | Minimum nominal quantity of financial instrument. |
| SIZE | Contract Size | Ratio or multiplying factor used to convert one contract into a financial instrument quantity. |

**Codes**

In option B, Quantity Type Code must contain one of the following codes (Error code(s): `K36`):

| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

**Codes**

In option D, Quantity Type Code must contain the following code (Error code(s): `K36`):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

**Network Validated Rules**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40, T43`).

**Usage Rules**

Format option D may only be used for digital assets.

# MT 578 - 28. Field 35B: Identification of the Financial Instrument

**Format**

Option B
```
[ISIN1!e12!c]          (Identification of Security)
[4*35x]                (Description of Security)
```

**Presence**

Optional in optional subsequence B1

**Definition**

This field identifies the underlying financial instrument.

**Network Validated Rules**

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): `T17`).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): `T12`).

**Usage Rules**

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

| | |
|---|---|
| [/2!a/] | The ISO two-digit country code, followed by the national scheme number. |
| [/TS/] | Followed by the ticker symbol. |
| [/XX/] | Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used. |
| [/4!c/] | Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode). |

It is strongly recommended that the ISIN be used.

**Example**

An ISIN will be identified as follows:

`:35B:ISIN US0123456704`

A SEDOL will be identified as follows:

`:35B:/GB/0123456`

A CUSIP will be identified as follows:

`:35B:/US/012345670`

A proprietary scheme will be identified as follows:

`:35B:/XX/SCHEMEUSED 0123456700`

# MT 578 - 29. Field 70E: Narrative: Financial Instrument Attribute Narrative

**Format**

| Option E | :4!c//10*35x | (Qualifier)(Narrative) |
|---|---|---|

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | FIAN | N | | E | Financial Instrument Attribute Narrative |

**Definition**

This qualified generic field specifies:

| FIAN | Financial Instrument Attribute Narrative | Provides additional information about the financial instrument in narrative form. |
|---|---|---|

**Usage Rules**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 578 - 30. Field 16S: End of Block

**Format**

Option S                              16c

**Presence**

Mandatory in optional subsequence B1

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| FIA | Financial Instrument Attributes |
|---|---|

# MT 578 - 31. Field 22a: Indicator

**Format**

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Indicator) |
|---|---|---|
| Option H | :4!c//4!c | (Qualifier)(Indicator) |

**Presence**

Mandatory in mandatory sequence B

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | PAYM | N | C2 | H | Payment Indicator |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 2 | M | REDE | N | C5 | H | Receive/Deliver Indicator |
| 3 | O | TTCO | R | | F | Trade Transaction Condition Indicator |
| 4 | O | PRIC | N | | F | Type of Price Indicator |

## Definition

This qualified generic field specifies:

| | | |
|------|------|------|
| PAYM | Payment Indicator | Specifies whether the counterparty's instruction is free or against payment. |
| PRIC | Type of Price Indicator | Specifies the type of transaction price. |
| REDE | Receive/Deliver Indicator | Specifies whether the counterparty's instruction is a receipt or delivery of financial instruments. |
| TTCO | Trade Transaction Condition Indicator | Specifies the conditions under which the order/trade was executed. It may be used to indicate that the price is not the current market price. |

## Codes

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|------|------|
| APMT | Against Payment | Counterparty's instruction is against payment. |
| FREE | Free | Counterparty's instruction is free of payment. |

## Codes

In option H, if Qualifier is REDE, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|------|------|
| DELI | Deliver | Counterparty's instruction is a delivery. |
| RECE | Receive | Counterparty's instruction is a receipt. |

## Codes

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|------|------|
| BCBL | Board Lots | Trade was executed on board lots; not set for odd lots (UK specific). |
| BCBN | Bad Names | Trade was executed on bad names, not set for good names (UK specific). |
| BCFD | Form of Delivery | Not for foreign registration when unset (UK specific). |
| BCPD | Place of Delivery | In country of incorporation when unset (UK specific). |

| BCRO | Result of Option When Set | Result of option when set (UK specific). |
|------|---------------------------|------------------------------------------|
| BCRP | Result of Repo When Set | Result of repo when set (UK specific). |
| CBNS | Cum Bonus | Trade was executed cum bonus. |
| CCPN | Cum Coupon | Trade was executed cum coupon. |
| CDIV | Cum Dividend | Trade was executed cum dividend. |
| CRTS | Cum Rights | Trade was executed cum rights. |
| CWAR | Cum Warrants | Trade was executed cum warrants. |
| GTDL | Guaranteed Delivery | Delivery of the financial instrument on settlement date is guaranteed. |
| SPCU | Special Cum Dividend | Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | Special Ex Dividend | Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon. |
| XBNS | Ex Bonus | Trade was executed ex bonus. |
| XCPN | Ex Coupon | Trade was executed ex coupon. |
| XDIV | Ex Dividend | Trade was executed ex dividend. |
| XRTS | Ex Rights | Trade was executed ex rights. |
| XWAR | Ex Warrants | Trade was executed ex warrants. |

**Codes**

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

| AVER | Average Price | Price is an average price. |
|------|---------------|----------------------------|

# MT 578 - 32. Field 16S: End of Block

**Format**

Option S       16c

**Presence**

Mandatory in mandatory sequence B

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

TRADDET          Trade Details

# MT 578 - 33. Field 16R: Start of Block

### Format

Option R          `16c`

### Presence

Mandatory in mandatory sequence C

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): `T92`):

FIAC          Financial Instrument/Account

# MT 578 - 34. Field 36a: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

### Format

| Option B | `:4!c//4!c/15d` | (Qualifier)(Quantity Type Code)(Quantity) |
|---|---|---|
| Option D | `:4!c//4!c/30d` | (Qualifier)(Quantity Type Code)(Quantity of Digital Tokens) |

### Presence

Mandatory in mandatory sequence C

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SETT | N | | B or D | Quantity of Financial Instrument to be Settled |

### Definition

This qualified generic field specifies:

| SETT | Quantity of Financial Instrument to be Settled | Quantity of financial instrument to be settled. |

### Codes

In option B, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

Format option D may only be used for digital assets.

# MT 578 - 35. Field 70D: Narrative: Denomination Choice

### Format

| Option D | :4!c//6*35x | (Qualifier)(Narrative) |

### Presence

Optional in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | DENC | N | | D | Denomination Choice |

### Definition

This qualified generic field specifies:

| DENC | Denomination Choice | Provides the denominations to be delivered/received. |
|------|---------------------|------------------------------------------------------|

### Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

## MT 578 - 36. Field 95a: Party

### Format

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
|----------|---------------|--------------------------------------|
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

### Presence

Optional in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | ACOW | N | C10 | P or R | Account Owner |
| 2 | O | ALTE | N | C10 | L | Alternate Identification |

### Definition

This qualified generic field specifies:

| ACOW | Account Owner | Party that owns the account. |
|------|---------------|------------------------------|
| ALTE | Alternate Identification | Alternate identification for a party. |

### Network Validated Rules

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

### Usage Rules

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

# MT 578 - 37. Field 97a: Account

### Format

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|---|---|---|
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |
| Option E | :4!c//34x | (Qualifier)(International Bank Account Number) |

### Presence

Mandatory in mandatory sequence C

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |
| 2 | O | CASH | N | | A or E | Cash Account |

### Definition

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|---|---|---|
| CASH | Cash Account | Account in which cash is maintained. |
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

### Usage Rules

In option B, Account Type Code specifies the type of account needed to fully identify the account.

# MT 578 - 38. Field 94a: Place: Place of Safekeeping

**Format**

| | | |
|---|---|---|
| Option B | :4!c/[8c]/4!c[/30x] | (Qualifier)(Data Source Scheme)(Place Code)(Narrative) |
| Option C | :4!c//2!a | (Qualifier)(Country Code) |
| Option F | :4!c//4!c/4!a2!a2!c[3!c] | (Qualifier)(Place Code)(Identifier Code) |
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |

**Presence**

Optional in mandatory sequence C

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | SAFE | R | C11 | B, C, F, or L | Place of Safekeeping |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| SAFE | Place of Safekeeping | Location where the financial instruments are/will be safekept. |

**Codes**

In option B, if Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

| | | |
|---|---|---|
| SHHE | Shares Held Elsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

**Codes**

In option F, Place Code must contain one of the following codes (Error code(s): K94):

| | | |
|---|---|---|
| CUST | Local Custodian | Financial instruments held at a local custodian. |
| ICSD | International Central Securities Depository | Financial instruments held at an International Central Securities Depository. |

| NCSD | National Central Securities Depository | Financial instruments held at a National Central Securities Depository. |
|------|----------------------------------------|-------------------------------------------------------------------------|
| SHHE | Shares Held Elsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 39. Field 16R: Start of Block

**Format**

Option R          16c

**Presence**

Mandatory in optional subsequence C1

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

BREAK          Quantity Breakdown

# MT 578 - 40. Field 13B: Number Identification: Lot Number

**Format**

Option B          :4!c/[8c]/30x          (Qualifier)(Data Source Scheme)
                                          (Number)

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | LOTS | N | | B | Lot Number |

**Definition**

This qualified generic field specifies:

| | | |
|------|------------|------------------------------------------------|
| LOTS | Lot Number | Number identifying a lot constituting the financial instrument. |

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 41. Field 36a: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

**Format**

| | | |
|----------|----------------|------------------------------|
| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code)(Quantity) |
| Option D | :4!c//4!c/30d | (Qualifier)(Quantity Type Code)(Quantity of Digital Tokens) |

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | LOTS | N | | B or D | Quantity of Financial Instrument In The Lot |

**Definition**

This qualified generic field specifies:

| | | |
|------|-----------------------------------------|------------------------------------------------|
| LOTS | Quantity of Financial Instrument In The Lot | Quantity of financial instruments that is part of the lot described. |

**Codes**

In option B, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

Format option D may only be used for digital assets.

# MT 578 - 42. Field 98a: Date/Time: Lot Date/Time

### Format

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |
| Option E | `:4!c//8!n6!n[,3n][/`<br>`[N]2!n[2!n]]` | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

### Presence

Optional in optional subsequence C1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | LOTS | N | | A, C, or E | Lot Date/Time |

### Definition

This qualified generic field specifies:

LOTS      Lot Date/Time      Date/time at which the lot was purchased.

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

**Example**

Examples of format option E usage:

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 2 tenths of a second

  `:98E::LOTS//20061023123548,2`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 25 hundreds of a second, UTC time +2

  `:98E::LOTS//20061023123548,25/02`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 4

  `:98E::LOTS//20061023123548/N04`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 2h30

  `:98E::LOTS//20061023123548/N0230`

# MT 578 - 43. Field 90a: Price: Book/Lot Price

**Format**

| Option A | `:4!c//4!c/[N]15d` | (Qualifier)(Percentage Type Code)(Sign)(Price) |
|---|---|---|
| Option B | `:4!c//4!c/3!a15d` | (Qualifier)(Amount Type Code)(Currency Code)(Price) |

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | LOTS | N | | A or B | Book/Lot Price |

**Definition**

This qualified generic field specifies:

LOTS      Book/Lot Price      Price at which the lot was purchased.

**Codes**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|------|------------|-----------------------------------------------------------------------------------------------------------------------------|
| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

**Codes**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

| | | |
|------|---------------|-------------------------------------------------------------|
| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
| DISC | Discount | Price expressed as a discount amount. |
| PREM | Premium | Price expressed as a premium. |

**Network Validated Rules**

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. (Error code(s): T40, T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 578 - 44. Field 22F: Indicator: Type of Price Indicator

**Format**

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Indicator) |
|----------|---------------|---------------------------------------------|

**Presence**

Optional in optional subsequence C1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | PRIC | N | | F | Type of Price Indicator |

**Definition**

This qualified generic field specifies:

| PRIC | Type of Price Indicator | Specifies the type of transaction price. |
|------|--------------------------|-------------------------------------------|

**Codes**

If Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

| AVER | Average Price | Price is an average price. |
|------|---------------|----------------------------|

# MT 578 - 45. Field 16S: End of Block

**Format**

| Option S | 16c |
|----------|-----|

**Presence**

Mandatory in optional subsequence C1

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| BREAK | Quantity Breakdown |
|-------|---------------------|

# MT 578 - 46. Field 16S: End of Block

**Format**

| Option S | 16c |
|----------|-----|

**Presence**

Mandatory in mandatory sequence C

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

FIAC            Financial Instrument/Account

# MT 578 - 47. Field 16R: Start of Block

**Format**

Option R            16c

**Presence**

Mandatory in optional sequence D

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

REPO            Two Leg Transaction Details

# MT 578 - 48. Field 98a: Date/Time: Closing Date/Time

**Format**

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option B | `:4!c/[8c]/4!c` | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | TERM | N | | A, B, or C | Closing Date/Time |

**Definition**

This qualified generic field specifies:

TERM      Closing Date/Time    Closing date/time or maturity date/time of the transaction.

### Codes

In option B, if Data Source Scheme is not present, Date Code must contain the following code (Error code(s): `K98`):

OPEN      Open-Dated    Date/time has not been established.

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): `T50`).

Time must be a valid time expressed as HHMMSS (Error code(s): `T38`).

# MT 578 - 49. Field 22F: Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Indicator) |

### Presence

Optional in optional sequence D

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | RERT | N | | F | Rate Type |
| 2 | O | LEGA | N | | F | Legal Framework Indicator |
| 3 | O | OMAT | N | | F | Maturity Date Modification Indicator |
| 4 | O | INTR | N | | F | Interest Payment Indicator |

### Definition

This qualified generic field specifies:

INTR      Interest Payment Indicator    Specifies whether the interest is to be paid to the collateral giver or taker.

LEGA      Legal Framework Indicator    Legal framework of the transaction.

OMAT      Maturity Date Modification Indicator    Specifies whether the maturity date of the securities financing transaction may be modified.

| RERT | Rate Type | Specifies whether the rate is fixed or variable. |

### Codes

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| FIXE | Fixed | Rate is fixed. |
| FORF | Forfeit | No specific rate applies to the transaction, only a forfeit. |
| VARI | Variable | Rate is variable. |

### Codes

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): `K22`):

| FRAN | Pension Livrée | Relates to the French legal framework for repos, that is, relates to a "Pension Livrée". |

### Codes

If Qualifier is OMAT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| MATA | Allowed | Maturity date modification is allowed. |
| MATN | Not Allowed | Maturity date modification is not allowed. |

### Codes

If Qualifier is INTR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): `K22`):

| GIVE | Collateral Giver | Interest is paid to the collateral giver. |
| TAKE | Collateral Taker | Interest is paid to the collateral taker. |

# MT 578 - 50. Field 20C: Reference

### Format

| Option C | :4!c//16x | (Qualifier)(Reference) |

### Presence

Optional in optional sequence D

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | SECO | N | | C | Second Leg Reference |
| 2 | O | REPO | N | | C | Transaction Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| REPO | Transaction Reference | Reference common to all the collateral pieces (one or many). |
| SECO | Second Leg Reference | Reference of the second leg of the transaction. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 51. Field 92a: Rate

**Format**

| | | |
|---|---|---|
| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
| Option C | :4!c/[8c]/24x | (Qualifier)(Data Source Scheme)(Rate Name) |

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | VASU | N | | C | Variable Rate Support |
| 2 | O | REPO | N | | A | Repurchase Rate |
| 3 | O | RSPR | N | | A | Spread Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| REPO | Repurchase Rate | Repurchase rate used to calculate the repurchase amount. |
| RSPR | Spread Rate | Margin over or under an index that determines the repurchase rate. |

| VASU | Variable Rate Support | Index or support rate used together with the spread to calculate the repurchase rate. |

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# MT 578 - 52. Field 99B: Number Count: Transaction Call Delay

**Format**

| Option B | :4!c//3!n | (Qualifier)(Number) |

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | CADE | N | | B | Transaction Call Delay |

**Definition**

This qualified generic field specifies:

| CADE | Transaction Call Delay | Minimum number of days' notice a counterparty needs for terminating the transaction. |

# MT 578 - 53. Field 19A: Amount

**Format**

| Option A | :4!c//[N]3!a15d | (Qualifier)(Sign)(Currency Code)(Amount) |

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | TRTE | N | | A | Termination Transaction Amount |
| 2 | O | ACRU | N | | A | Accrued Interest Amount |

**Definition**

This qualified generic field specifies:

| | | |
|------|------|------|
| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between two periods (for second leg). |
| TRTE | Termination Transaction Amount | Total amount of money to be settled to terminate the transaction. |

**Network Validated Rules**

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

# MT 578 - 54. Field 70C: Narrative: Second Leg Narrative

**Format**

| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
|----------|-------------|------------------------|

**Presence**

Optional in optional sequence D

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | SECO | N | | C | Second Leg Narrative |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| SECO | Second Leg Narrative | Provides additional information about the second leg in narrative form. |

**Usage Rules**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 578 - 55. Field 16S: End of Block

### Format

Option S        16c

### Presence

Mandatory in optional sequence D

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

| | |
|---|---|
| REPO | Two Leg Transaction Details |

# MT 578 - 56. Field 16R: Start of Block

### Format

Option R        16c

### Presence

Mandatory in mandatory sequence E

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

| | |
|---|---|
| SETDET | Settlement Details |

# MT 578 - 57. Field 22F: Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme) (Indicator) |
|---|---|---|

### Presence

Mandatory in mandatory sequence E

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SETR | N | | F | Type of Settlement Transaction Indicator |
| 2 | O | STCO | R | C9 | F | Settlement Transaction Condition Indicator |
| 3 | O | STAM | N | | F | Stamp Duty Indicator |
| 4 | O | RTGS | N | | F | Securities Real-Time Gross Settlement Indicator |
| 5 | O | REGT | N | | F | Registration Indicator |
| 6 | O | BENE | N | | F | Beneficial Ownership Indicator |
| 7 | O | CASY | N | | F | Cash Settlement System Indicator |
| 8 | O | MACL | N | | F | Market Side Indicator |
| 9 | O | REPT | N | | F | Repurchase Type Indicator |

### Definition

This qualified generic field specifies:

| BENE | Beneficial Ownership Indicator | Specifies whether there is change of beneficial ownership. |
|---|---|---|
| CASY | Cash Settlement System Indicator | Specifies what cash settlement system is instructed to be used. |
| MACL | Market Side Indicator | Specifies whether an instruction is for a market side or a client side transaction. |
| REGT | Registration Indicator | Specifies whether registration should occur upon receipt. |
| REPT | Repurchase Type Indicator | Specifies the type of repurchase transaction. |

| RTGS | Securities Real-Time Gross Settlement Indicator | Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system. |
|------|--------|--------|
| SETR | Type of Settlement Transaction Indicator | Specifies underlying information regarding the type of settlement transaction. |
| STAM | Stamp Duty Indicator | Specifies the stamp duty type or exemption reason applicable to the settlement instruction. |
| STCO | Settlement Transaction Condition Indicator | Specifies the conditions under which the order/trade is to be settled. |

**Codes**

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BSBK | Buy Sell Back | Relates to a buy sell back transaction. |
|------|--------|--------|
| BYIY | Buy In | The transaction relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | Central Bank Collateral Operation | Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations. |
| COLI | Collateral In | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | Collateral Out | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| CONV | DR Conversion | Relates to a depository receipt conversion. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depository receipt. |
| MKDW | Mark-Down | Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned). |
| MKUP | Mark-Up | Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | Non Syndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement. |

| OWNE | External Account Transfer | Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver). |
|------|---------------------------|---------|
| OWNI | Internal Account Transfer | Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver). |
| PAIR | Pair-Off | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | Portfolio Move | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such. |
| PREA | Pre-Advice | Relates to a pre-advice, that is for matching purposes only. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified sub-accounts. |
| REDM | Redemption (Funds) | Relates to a redemption of Funds (Funds Industry ONLY). |
| RELE | DR Release/ Cancellation | Relates to a release (into/from local) of Depository Receipt operation. |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RVPO | Reverse Repo | Relates to a reverse repurchase agreement transaction. |
| SBBK | Sell Buy Back | Relates to a sell buy back transaction. |
| SECB | Securities Borrowing | Relates to a securities borrowing operation. |
| SECL | Securities Lending | Relates to a securities lending operation. |
| SUBS | Subscription (Funds) | Relates to a subscription to funds (Funds Industry ONLY). |
| SWIF | Switch From | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |
| SWIT | Switch To | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| SYND | Syndicate of Underwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | Triparty Repo | Relates to a triparty repurchase agreement. |

| TRVO | Triparty Reverse Repo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |

### Codes

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BPSS | Partial Successful Buy-In | Identification of settlement instructions created as a result of a partial successful buy-in. |
| CLEN | Clean | Tax-exempt financial instruments are to be settled. |
| DIRT | Dirty | Taxable financial instruments are to be settled. |
| DLWM | Delivery Without Matching | Matching receipt instruction not required (only for concerned ICSD and CSD). |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| NOMC | No Automatic Market Claim | No market claim should be automatically generated. |
| NPAR | No Partial Settlement Allowed | Partial settlement is not allowed. |
| PART | Partial Settlement Allowed | Partial settlement is allowed. |
| PHYS | Physical | Securities are to be physically settled. |
| SPDL | Special Delivery | Settlement transactions to be settled with special delivery. |
| SPST | Split Settlement | Money and financial instruments settle in different locations. |

### Codes

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NRTG | Non-RTGS | Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored. |
| YRTG | RTGS | Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored. |

### Codes

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NREG | Street Name | Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored. |
| YREG | Register | Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored. |

### Codes

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NBEN | NCBO | No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored. |
| YBEN | CBO | Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored. |

### Codes

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| GROS | Gross Settlement System | Settle money through gross settlement system. |
| NETS | Net Settlement System | Settle money through net settlement system. |

### Codes

If Qualifier is MACL and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CLNT | Client Side | Instruction is for a client side transaction. |
| MAKT | Market Side | Instruction is for a market side transaction. |

### Codes

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CADJ | Swap/Substitution | Relates to a repo collateral substitution. |
| TOPU | Top-Up | Relates to a cover of securities position due to deficit of collateral following mark to market valuation. |
| WTHD | Withdrawal | Relates to a return of securities position due to excess of collateral following mark to market valuation. |

**Codes**

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or exemption reason, for example, in the United Kingdom and Ireland (CRST), in South Africa (STRA), etc.

**Usage Rules**

The code PREA with the Qualifier SETR is to be used only in communications between (I)CSDs and their participants.

The conditions of the use of the codes for the qualifiers BENE, CASY, REGT, REPT, RTGS and STCO must be pre-agreed between account owner and account.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes REAL and NETT, is governed by the existence of a bilateral agreement.

# MT 578 - 58. Field 16R: Start of Block

**Format**

| Option R | 16c |
|----------|-----|

**Presence**

Mandatory in mandatory subsequence E1

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| SETPRTY | Settlement Parties |
|---------|--------------------|

# MT 578 - 59. Field 95a: Party

**Format**

| Option C | :4!c//2!a | (Qualifier)(Country Code) |
|----------|-----------|---------------------------|
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |
| Option S | :4!c/[8c]/4!c/2!a/30x | (Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID) |

**Presence**

Mandatory in mandatory subsequence E1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | BUYR | N | C4, C6 | P, Q, or R | Buyer |
| | or | DEAG | N | C4, C5 | P, Q, or R | Delivering Agent |
| | or | DECU | N | C4, C6 | P, Q, or R | Deliverer's Custodian |
| | or | DEI1 | N | C4, C6 | P, Q, or R | Deliverer's Intermediary 1 |
| | or | DEI2 | N | C4, C6 | P, Q, or R | Deliverer's Intermediary 2 |
| | or | PSET | N | C4, C8 | C, P, or Q | Place of Settlement |
| | or | REAG | N | C4, C5 | P, Q, or R | Receiving Agent |
| | or | RECU | N | C4, C6 | P, Q, or R | Receiver's Custodian |
| | or | REI1 | N | C4, C6 | P, Q, or R | Receiver's Intermediary 1 |
| | or | REI2 | N | C4, C6 | P, Q, or R | Receiver's Intermediary 2 |
| | or | SELL | N | C4, C6 | P, Q, or R | Seller |
| 2 | O | ALTE | R | C11 | L or S | Alternate Identification |

**Definition**

This qualified generic field specifies:

| ALTE | Alternate Identification | Alternate identification for a party. |
|---|---|---|
| BUYR | Buyer | Party that receives the financial instrument. |
| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |

| DECU | Deliverer's Custodian | Party that interacts with the delivering agent unless intermediaries exist. |
| DEI1 | Deliverer's Intermediary 1 | Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent. |
| DEI2 | Deliverer's Intermediary 2 | When present, party that interacts with the delivering agent. |
| PSET | Place of Settlement | Place of settlement. |
| REAG | Receiving Agent | Receiving party that interacts with the place of settlement. |
| RECU | Receiver's Custodian | Party that interacts with the receiving agent unless intermediaries exist. |
| REI1 | Receiver's Intermediary 1 | Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent. |
| REI2 | Receiver's Intermediary 2 | When present, party that interacts with the receiving agent. |
| SELL | Seller | Party that delivers the financial instrument. |

**Codes**

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

| ARNU | Alien Registration Number | Number assigned by a government agency to identify foreign nationals. |
| CCPT | Passport Number | Number assigned by a passport authority. |
| CHTY | Tax Exempt Identification Number | Number assigned to a tax exempt entity. |
| CORP | Corporate Identification | Number assigned to a corporate entity. |
| DRLC | Driver's Licence Number | Number assigned to a driver's licence. |
| FIIN | Foreign Investment Identity Number | Number assigned to a foreign investor (other than the alien number). |
| TXID | Tax Identification Number | Number assigned by a tax authority to an entity. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in this sequence.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the Category 5 Securities Markets Message Usage Guidelines.

# MT 578 - 60. Field 97a: Account

**Format**

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|---|---|---|
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Optional in mandatory subsequence E1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | C8 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C8 | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|---|---|---|

| | | |
|---|---|---|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

### Usage Rules

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

# MT 578 - 61. Field 98a: Date/Time: Processing Date/Time

### Format

| | | |
|---|---|---|
| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

### Presence

Optional in mandatory subsequence E1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PROC | N | | A or C | Processing Date/Time |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| PROC | Processing Date/Time | Date/time at which the instruction was processed by the specified party. |

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 578 - 62. Field 20C: Reference: Processing Reference

### Format

| | | |
|---|---|---|
| Option C | :4!c//16x | (Qualifier)(Reference) |

**Presence**

Optional in mandatory subsequence E1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PROC | N | | C | Processing Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| PROC | Processing Reference | Reference meaningful to the party identified. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 578 - 63. Field 70a: Narrative

**Format**

| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
|----------|-------------|------------------------|
| Option D | :4!c//6*35x | (Qualifier)(Narrative) |
| Option E | :4!c//10*35x | (Qualifier)(Narrative) |

**Presence**

Optional in mandatory subsequence E1

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | DECL | N | | E | Declaration Details |
| 2 | O | REGI | N | | D | Registration Details |
| 3 | O | PACO | N | | C | Party Narrative |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| DECL | Declaration Details | Provides declaration details narrative relative to the party. |

| | | |
|---|---|---|
| PACO | Party Narrative | Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message. |
| REGI | Registration Details | Provides information required for the registration. |

**Usage Rules**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 578 - 64. Field 16S: End of Block

**Format**

Option S              16c

**Presence**

Mandatory in mandatory subsequence E1

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

SETPRTY            Settlement Parties

# MT 578 - 65. Field 16R: Start of Block

**Format**

Option R              16c

**Presence**

Mandatory in optional subsequence E2

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

CSHPRTY            Cash Parties

# MT 578 - 66. Field 95a: Party

### Format

| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
|---|---|---|
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |
| Option S | :4!c/[8c]/4!c/2!a/30x | (Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID) |

### Presence

Mandatory in optional subsequence E2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | ACCW | N | C4 | P, Q, or R | Account With Institution |
| | or | BENM | N | C4 | P, Q, or R | Beneficiary of Money |
| | or | DEBT | N | C4 | P, Q, or R | Debtor |
| | or | INTM | N | C4 | P, Q, or R | Intermediary |
| | or | PAYE | N | C4 | P, Q, or R | Paying Institution |
| 2 | O | ALTE | R | C11 | L or S | Alternate Identification |

### Definition

This qualified generic field specifies:

| ACCW | Account With Institution | Financial institution that services the cash account of the beneficiary customer, if other that the Receiver. |
|---|---|---|
| ALTE | Alternate Identification | Alternate identification for a party. |
| BENM | Beneficiary of Money | Ultimate party to be credited with the money. |

| DEBT | Debtor | Paying agent ordering customer or debtor. |
| INTM | Intermediary | Financial institution through which the transaction must pass to reach the account with institution. |
| PAYE | Paying Institution | Party from whose account the payment needs to be done, if different from the Sender's account. |

**Codes**

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

| ARNU | Alien Registration Number | Number assigned by a government agency to identify foreign nationals. |
| CCPT | Passport Number | Number assigned by a passport authority. |
| CHTY | Tax Exempt Identification Number | Number assigned to a tax exempt entity. |
| CORP | Corporate Identification | Number assigned to a corporate entity. |
| DRLC | Driver's Licence Number | Number assigned to a driver's licence. |
| FIIN | Foreign Investment Identity Number | Number assigned to a foreign investor (other than the alien number). |
| TXID | Tax Identification Number | Number assigned by a tax authority to an entity. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including connected BICs, non-connected BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in this sequence.

# MT 578 - 67. Field 97a: Account

### Format

| | | |
|---|---|---|
| Option A | :4!c//35x | (Qualifier)(Account Number) |
| Option E | :4!c//34x | (Qualifier)(International Bank Account Number) |

### Presence

Optional in optional subsequence E2

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | CASH | N | | A or E | Cash Account |
| 2 | O | CHAR | N | | A or E | Charges Account |
| 3 | O | COMM | N | | A or E | Commission Account |
| 4 | O | TAXE | N | | A or E | Tax Account |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CASH | Cash Account | Account in which cash is maintained. |
| CHAR | Charges Account | Account to be used for charges/fees if different from the account for payment. |
| COMM | Commission Account | Account to be used for commission if different from the account for payment and which is held by the party specified in this sequence. |
| TAXE | Tax Account | Account to be used for taxes if different from the account for payment and which is held by the party specified in this sequence. |

### Usage Rules

The account provided is the account of the party specified in this sequence.

# MT 578 - 68. Field 70a: Narrative

### Format

| | | |
|---|---|---|
| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
| Option E | :4!c//10*35x | (Qualifier)(Narrative) |

**Presence**

Optional in optional subsequence E2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | DECL | N | | E | Declaration Details |
| 2 | O | PACO | N | | C | Party Narrative |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| DECL | Declaration Details | Provides declaration details narrative relative to the party. |
| PACO | Party Narrative | Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message. |

**Usage Rules**

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 578 - 69. Field 16S: End of Block

**Format**

Option S          16c

**Presence**

Mandatory in optional subsequence E2

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

CSHPRTY          Cash Parties

# MT 578 - 70. Field 16R: Start of Block

**Format**

Option R          16c

**Presence**

Mandatory in optional subsequence E3

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

AMT          Amounts

# MT 578 - 71. Field 19A: Amount

**Format**

Option A          `:4!c//[N]3!a15d`                (Qualifier)(Sign)(Currency Code)
(Amount)

**Presence**

Mandatory in optional subsequence E3

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | ACRU | N | C1 | A | Accrued Interest Amount |
| | or | CHAR | N | C1 | A | Charges/Fees |
| | or | DEAL | N | C1 | A | Trade Amount |
| | or | EXEC | N | C1 | A | Executing Broker's Amount |
| | or | LOCL | N | C1 | A | Local Tax |
| | or | LOCO | N | C1 | A | Local Broker's Commission |
| | or | OTHR | N | C1 | A | Other Amount |
| | or | SETT | N | C1, C2, C9 | A | Settlement Amount |
| | or | STAM | N | C1 | A | Stamp Duty |
| | or | TRAX | N | C1 | A | Transaction Tax |
| | or | WITH | N | C1 | A | Withholding Tax |
| | or | COAX | N | C1 | A | Consumption Tax |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 2 | O | RESU | N | C3 | A | Resulting Amount |

**Definition**

This qualified generic field specifies:

| | | |
|------|----|----|
| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between coupon payment periods. |
| CHAR | Charges/Fees | Amount of money paid for the provision of financial services that cannot be categorised by another qualifier. |
| COAX | Consumption Tax | Amount of consumption tax. |
| DEAL | Trade Amount | Principal amount of a trade (price multiplied by quantity). |
| EXEC | Executing Broker's Amount | Amount of money paid to an executing broker as a commission. |
| LOCL | Local Tax | Amount of tax charged by the jurisdiction in which the financial instrument settles. |
| LOCO | Local Broker's Commission | Amount of commission paid to a local broker. |
| OTHR | Other Amount | Amount of money that cannot be categorised. |
| RESU | Resulting Amount | Amount of money that results from a foreign exchange conversion. |
| SETT | Settlement Amount | Total amount of money to be paid or received in exchange for the financial instrument. |
| STAM | Stamp Duty | Amount of stamp duty. |
| TRAX | Transaction Tax | Amount of transaction tax. |
| WITH | Withholding Tax | Amount of money that will be withheld by a tax authority. |

**Network Validated Rules**

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

# MT 578 - 72. Field 98a: Date/Time: Value Date/Time

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

### Presence

Optional (referenced in rule C2) in optional subsequence E3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | VALU | N | C9 | A or C | Value Date/Time |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| VALU | Value Date/Time | Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry). |

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 578 - 73. Field 92B: Rate: Exchange Rate

### Format

| | | |
|---|---|---|
| Option B | `:4!c//3!a/3!a/15d` | (Qualifier)(First Currency Code)(Second Currency Code)(Rate) |

### Presence

Optional in optional subsequence E3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | EXCH | N | C3 | B | Exchange Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| EXCH | Exchange Rate | Exchange rate between the amount and the resulting amount. |

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

**Usage Rules**

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency. (1,00 of First Currency Code = [Rate] of Second Currency Code).

**Example**

The exchange rate between US Dollars and Pounds Sterling can be shown as:

```
:92B::EXCH//GBP/USD/1,619 (1,00 GBP = 1,619 USD)
```

or as

```
:92B::EXCH//USD/GBP/0,618 (1,00 USD = 0,618 GBP)
```

# MT 578 - 74. Field 16S: End of Block

**Format**

| | |
|---|---|
| Option S | 16c |

**Presence**

Mandatory in optional subsequence E3

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| | |
|---|---|
| AMT | Amounts |

# MT 578 - 75. Field 16S: End of Block

**Format**

| | |
|---|---|
| Option S | 16c |

**Presence**

Mandatory in mandatory sequence E

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

SETDET          Settlement Details

# MT 578 - 76. Field 16R: Start of Block

**Format**

Option R                16c

**Presence**

Mandatory in optional sequence F

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

ADDINFO               Additional Information

# MT 578 - 77. Field 95a: Party

**Format**

| Option C | :4!c//2!a | (Qualifier)(Country Code) |
|---|---|---|
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

**Presence**

Optional in optional sequence F

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | INVE | N | | C, P, Q, or R | Investor |
| 2 | O | MEOR | N | C12 | P, Q, or R | Originator of Message |
| 3 | O | MERE | N | C12 | P, Q, or R | Recipient of Message |
| 4 | O | EXCH | N | | P, Q, or R | Stock Exchange |
| 5 | O | TRRE | N | | P, Q, or R | Trade Regulator |
| 6 | O | TRAG | N | | P, Q, or R | Triparty Agent |
| 7 | O | QFIN | N | | P, Q, or R | Qualified Foreign Intermediary |
| 8 | O | ALTE | N | C12 | L | Alternate Identification |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| ALTE | Alternate Identification | Alternate identification for a party. |
| EXCH | Stock Exchange | Party that identifies the stock exchange. |
| INVE | Investor | Instructing party, either an individual or organisation, whose assets are being invested. |
| MEOR | Originator of Message | Party that originated the message, if other than the Sender. |
| MERE | Recipient of Message | Party that is the final destination of the message, if other than the Receiver. |
| QFIN | Qualified Foreign Intermediary | Foreign financial institution that has been authorized by local authorities to act as account management institution in the country. |
| TRAG | Triparty Agent | Party that handles tri-party transactions. |
| TRRE | Trade Regulator | Party that identifies the trade regulator. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies the country for which the alternate identification is relevant.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

# MT 578 - 78. Field 16S: End of Block

**Format**

Option S            16c

**Presence**

Mandatory in optional sequence F

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

ADDINFO            Additional Information

# MT 581 Collateral Adjustment Message

**Note**   *This message may only be sent and received after prior arrangements between the Sender and Receiver.*

## MT 581 Scope

This message type is sent from one financial institution to another, both of which are involved in a securities transaction for which collateral has been provided, for example, a securities loan.

It is used to claim or notify an increase or decrease to the collateral amount resulting from a change in the value of the existing collateral amount relative to the securities on loan.

## MT 581 Format Specifications

### MT 581 Collateral Adjustment Message

| Status | Tag | Field Name | Content/Options | *No.* |
|:---:|:---:|---|---|:---:|
| M | 20 | Transaction Reference Number | 16x | 1 |
| M | 21 | Related Reference | 16x | 2 |
| M | 23 | Further Identification | 16x | 3 |
| O | 30 | Date of Adjustment | 6!n | 4 |
| M | 35H | Adjustment to the Collateral | [N]3!a15d | 5 |
| O | 35B | Identification of Securities Used as Collateral | [ISIN1!e12!c]<crlf>[4*35x] | 6 |
| M | 80C | Reason for Collateral Adjustment | 6*35x | 7 |
| O | 34B | Outstanding Collateral Value | 3!a15d | 8 |
| O | 72 | Sender to Receiver Information | 6*35x | 9 |
| | | M = Mandatory, O = Optional - Network Validated Rules may apply | | |

## MT 581 Network Validated Rules

There are no network validated rules for this message type.

## MT 581 Usage Rules

• This message must not be used to instruct a financial institution to transfer collateral.

• This message must be used only in relation to the amount of the collateral and not the terms and conditions of the collateral such as the expiry date of a letter of credit or guarantee used as collateral.

• In the case where the collateral is in the form of securities, subfield 2 of field 35H must contain one of the codes indicating the type of security, and field 35B must be present to identify the security being used as collateral.

- In the case where the collateral is in the form of a letter of credit, guarantee or cash, subfield 2 of field 35H must contain an ISO 4217 currency code and field 35B must not be present.

# MT 581 Field Specifications

## MT 581 - 1. Field 20: Transaction Reference Number

**Format**

> 16x

**Presence**

Mandatory

**Definition**

This field specifies the reference assigned by the Sender to unambiguously identify the message.

**Network Validated Rules**

This field must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

## MT 581 - 2. Field 21: Related Reference

**Format**

> 16x

**Presence**

Mandatory

**Definition**

This field specifies the related reference.

**Network Validated Rules**

This field must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

**Usage Rules**

This field contains the reference number assigned by the Receiver to the related securities loan, for example, the contents of field 20 Transaction Reference Number of the MT 516 Securities Loan Confirmation received or the contents of field 20 Transaction Reference Number of the previous MT 581 received.

If the Receiver's reference is not known, NONREF must be used in this field.

## MT 581 - 3. Field 23: Further Identification

**Format**

> 16x

**Presence**

> Mandatory

**Definition**

> This field indicates whether this message is a claim for a collateral adjustment or an advice of an adjustment made to the collateral amount.

**Codes**

> One of the following codes must be used:

> ADVICE      Advice of an adjustment to the collateral amount by the lender or its agent to the borrower or the borrower or its agent to the lender.

> CLAIM       Claim for adjustment to the collateral amount by the borrower or its agent to the lender or by the lender or its agent to the borrower.

## MT 581 - 4. Field 30: Date of Adjustment

**Format**

> 6!n                    (Date)

**Presence**

> Optional

**Definition**

> This field specifies the date on which the adjustment is to be made, that is, field 23 contains the code CLAIM, or has been made, that is, field 23 contains the code ADVICE.

**Network Validated Rules**

> Date must be a valid date expressed as YYMMDD (Error code(s): T50).

## MT 581 - 5. Field 35H: Adjustment to the Collateral

**Format**

> Option H      [N]3!a15d                  (Sign)(Currency)(Quantity)

**Presence**

> Mandatory

### Definition

This field contains the currency or type of security and the quantity of the collateral adjustment being claimed, advised or requested for amendment.

### Codes

Currency must be a valid ISO 4217 currency code or type of security using one of the following codes (Error code(s): T37):

| | |
|---|---|
| BON | Bonds (when not traded by face amount) |
| CER | Representative Certificates |
| CPN | Coupons |
| FMT | Face or Principal or Nominal Amount |
| MSC | Miscellaneous |
| OPC | Option Contracts |
| OPS | Option Shares |
| PRC | Premium Contracts |
| PRS | Premium Shares |
| RTE | Rentes |
| RTS | Rights |
| SHS | Shares |
| UNT | Units, for example, consisting of a bond and a warrant |
| WTS | Warrants |

### Network Validated Rules

If Quantity is zero, Sign must not be present (Error code(s): T14).

Currency must be a valid ISO 4217 currency code or type of security using one of the Type codes (Error code(s): T37).

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

Sign must be present when Amount is negative.

# MT 581 - 6. Field 35B: Identification of Securities Used as Collateral

### Format

Option B

```
[ISIN1!e12!c]              (Identification of Security)
[4*35x]                    (Description of Security)
```

### Presence

Optional

### Definition

This field identifies the securities used as collateral for which this message requests or acknowledges an adjustment.

### Network Validated Rules

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### Usage Rules

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

| | |
|---|---|
| [/2!a/] | The ISO two-digit country code, followed by the national scheme number. |
| [/TS/] | Followed by the ticker symbol. |
| [/XX/] | Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used. |
| [/4!c/] | Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode). |

It is strongly recommended that the ISIN be used.

This field must be present if Currency in field 35H contains a code identifying a type of security. This field must not be present if Currency in field 35H contains an ISO currency code.

# MT 581 - 7. Field 80C: Reason for Collateral Adjustment

### Format

Option C

```
6*35x                      (Narrative)
```

### Presence

Mandatory

### Definition

This field identifies the reasons for the adjustment to the collateral amount being claimed or confirmed.

**Codes**

One of the following codes may be used, between slashes:

| | |
|---|---|
| AMNTLOAN | Change in the amount of the collateral required resulting from a partial or final return by the borrower or a partial or final recall by the lender. |
| COLLVALU | Change in the value of the collateral. |
| LOANVALU | Change in the value of the securities on loan. |
| OTHEREAS | Change due to other reasons. |

**Usage Rules**

Further details may be included following the code, for example, information about the source of the price information used.

# MT 581 - 8. Field 34B: Outstanding Collateral Value

**Format**

| | | |
|---|---|---|
| Option B | 3!a15d | (Currency) (Amount) |

**Presence**

Optional

**Definition**

This field is used to indicate the total collateral value after adjustment that would exist in the case of a claim, that is, field 23 contains the code CLAIM, or that exists in the case of an advice, that is, field 23 contains the code ADVICE.

**Network Validated Rules**

Currency must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

# MT 581 - 9. Field 72: Sender to Receiver Information

**Format**

| | | |
|---|---|---|
| | 6*35x | (Narrative) |

In addition to narrative text, structured text with the following line formats may be used:

| | | |
|---|---|---|
| Line 1 | /8c/[additional information] | (Code)(Narrative) |

| Lines 2-6 | `[//continuation of additional`<br>`information]`<br>`or`<br>`[/8c/[additional information]]` | (Narrative)<br>or<br>(Code)(Narrative) |
|---|---|---|

### Presence

Optional

### Definition

This field provides additional information about the claim or notice of the adjustment to the collateral amount.

### Usage Rules

The structured format may be used for bilaterally agreed codes.

Codes must be between slashes and must appear at the beginning of a line.

Narrative text must not begin with a slash and, if used, must begin on a new line and be the last information in the field.

Additional explanatory information, which may be continued on the next lines, is preceded by a double slash '//'

# MT 581 Examples

### Narrative

On 3 November 1992, Goldman, Sachs & Co., New York, agrees by phone to borrow 1000 shares of Siemens (ISIN DE0007236002) valued at 650 DEM from Pierson, Heldring en Pierson, Amsterdam, beginning 6 November 1992. (To review this example, see the Example section of the MT 516.)

On 9 November 1992 the price of the securities rises by 2.5 percent (an increase of 16.25 DEM). Pierson, Heldring en Pierson, Amsterdam, based on its daily mark-to-market assessment claims an increase in the existing collateral amount from Goldman, Sachs & Co., using the MT 581.

### Information Flow

**SWIFT Message**

| Explanation | Format |
|---|---|
| Sender | PHPENL2A |
| Message type | 581 |
| Receiver | GOLDUS33 |
| Message text | |
| Transaction reference number | :20:11223510DE |
| Related reference | :21:11223300DE |
| Further identification | :23:CLAIM |
| Date of adjustment | :30:921110 |
| Adjustment to the collateral | :35H:DEM17062,50 |
| Reason for collateral adjustment | :80C:/LOANVALU/REUTERS INCREASE OF 16.25 DEM IN SIEMENS PRICE TO 666.25 DEM |
| Outstanding collateral value | :34B:DEM699562,50 |
| End of message text/trailer | |
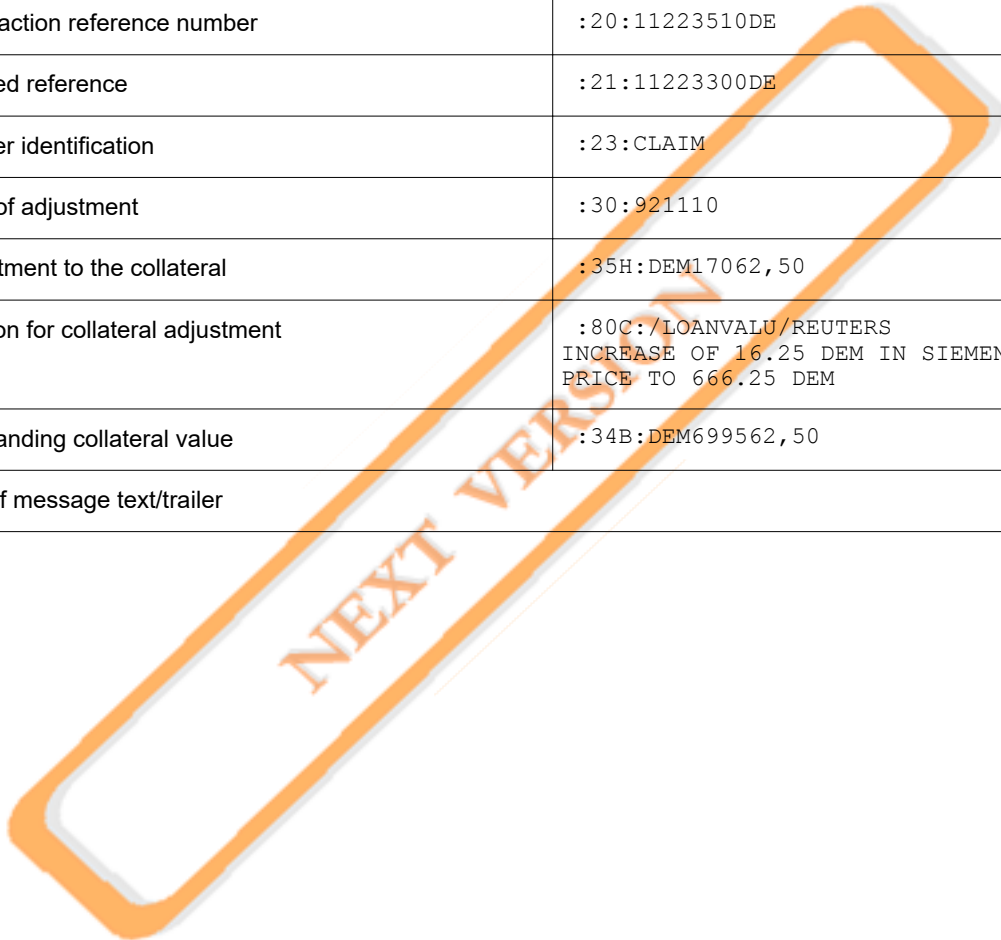
# MT 586 Statement of Settlement Allegements

## MT 586 Scope

This message is sent by an account servicer (account servicing institution) to an account owner or its designated agent. The account servicer may be a local agent (sub-custodian) acting on behalf of their global custodian customer, or a custodian acting on behalf of an investment management institution or a broker/dealer.

It is used to provide, as at a specified time, details of pending settlement allegements, for all or selected securities in a specified safekeeping account.

When bilaterally agreed, this message may also be sent by an account servicer to another account servicer. The account servicers may be local agents or global custodians acting on behalf of an investment management institution, a broker/dealer or a retail client.

Sent with subfunction :23G::NEWM/PORT, it is used for the exchange of settlement details information during a retail or institutional client portfolio transfer. By **exchange of settlement details**, it is understood the providing, by the delivering account servicer to the receiving account servicer, of the settlement details (trade date, settlement date, delivering parties, and place of settlement) of the individual transfers that will take place during a full or partial portfolio transfer.

This message may also be used to respond to a request for statement/status advice (that is, the MT 549) and to report that there are pending settlement allegements.

## MT 586 Format Specifications

### MT 586 Statement of Settlement Allegements

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|-------|
| **Mandatory Sequence A General Information** | | | | | | |
| M | 16R | | | Start of Block | GENL | 1 |
| M | 28E | | | Page Number/Continuation Indicator | 5n/4!c | 2 |
| O | 13a | STAT | Number Identification | Statement Number | A or J | 3 |
| M | 20C | SEME | Reference | Sender's Message Reference | :4!c//16x | 4 |
| M | 23G | | | Function of the Message | 4!c[/4!c] | 5 |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, C, or E | 6 |
| -----| | | | | | | |
| -----> | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | No. |
|--------|-----|-----------|--------------------|--------------------|-----------------|-----|
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 7 |
| -----| | | | | | | |
| -----> Optional Repetitive Subsequence A1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 8 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 9 |
| M | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 10 |
| M | 16S | | | End of Block | LINK | 11 |
| -----| End of Subsequence A1 Linkages | | | | | | |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | L, P, Q, or R | 12 |
| -----| | | | | | | |
| M | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 13 |
| M | 17B | ACTI | Flag | Activity Flag | :4!c//1!a | 14 |
| M | 16S | | | End of Block | GENL | 15 |
| End of Sequence A General Information | | | | | | |
| -----> Optional Repetitive Sequence B Allegement Details | | | | | | |
| M | 16R | | | Start of Block | ALLDET | 16 |
| -----> Optional Repetitive Subsequence B1 Linkages | | | | | | |
| M | 16R | | | Start of Block | LINK | 17 |
| O | 13a | LINK | Number Identification | Linked Message | A or B | 18 |
| M | 20a | 4!c | Reference | (see qualifier description) | C or U | 19 |
| M | 16S | | | End of Block | LINK | 20 |
| -----| End of Subsequence B1 Linkages | | | | | | |
| O | 25D | ALLE | Status Code | Allegement Status | :4!c/[8c]/4!c | 21 |
| -----> Optional Repetitive Subsequence B2 Reason | | | | | | |
| M | 16R | | | Start of Block | REAS | 22 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| M | 24B | 4!c | Reason Code | (see qualifier description) | :4!c/[8c]/4!c | 23 |
| O | 70D | REAS | Narrative | Reason Narrative | :4!c//6*35x | 24 |
| M | 16S | | | End of Block | REAS | 25 |
| -----\| End of Subsequence B2 Reason | | | | | | |
| -----> | | | | | | |
| O | 94a | 4!c | Place | (see qualifier description) | B, H, or L | 26 |
| -----\| | | | | | | |
| -----> | | | | | | |
| M | 98a | 4!c | Date/Time | (see qualifier description) | A, B, or C | 27 |
| -----\| | | | | | | |
| O | 90a | DEAL | Price | Deal Price | A or B | 28 |
| O | 99A | DAAC | Number Count | Number of Days Accrued | :4!c//[N]3!n | 29 |
| M | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 30 |
| **Optional Subsequence B3 Financial Instrument Attributes** | | | | | | |
| M | 16R | | | Start of Block | FIA | 31 |
| O | 94B | PLIS | Place | Place of Listing | :4!c/[8c]/4!c[/30x] | 32 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 33 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 12a | 4!c | Type of Financial Instrument | (see qualifier description) | A, B, or C | 34 |
| -----\| | | | | | | |
| O | 11A | DENO | Currency | Currency of Denomination | :4!c//3!a | 35 |
| -----> | | | | | | |
| O | 98A | 4!c | Date/Time | (see qualifier description) | :4!c//8!n | 36 |
| -----\| | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----> | | | | | | |
| O | 92A | 4!c | Rate | (see qualifier description) | :4!c//[N]15d | 37 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 13a | 4!c | Number Identification | (see qualifier description) | A or B | 38 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 17B | 4!c | Flag | (see qualifier description) | :4!c//1!a | 39 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 90a | 4!c | Price | (see qualifier description) | A or B | 40 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 36a | 4!c | Quantity of Financial Instrument | (see qualifier description) | B or D | 41 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 35B | | | Identification of the Financial Instrument | [ISIN1!e12!c]<crlf>[4*35x] | 42 |
| -----\| | | | | | | |
| O | 70E | FIAN | Narrative | Financial Instrument Attribute Narrative | :4!c//10*35x | 43 |
| M | 16S | | | End of Block | FIA | 44 |
| **End of Subsequence B3 Financial Instrument Attributes** | | | | | | |
| -----> | | | | | | |
| M | 22a | 4!c | Indicator | (see qualifier description) | F or H | 45 |
| -----\| | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| **Mandatory Subsequence B4 Financial Instrument/Account** | | | | | | |
| M | 16R | | | Start of Block | FIAC | 46 |
| M | 36a | SETT | Quantity of Financial Instrument | Quantity of Financial Instrument to be Settled | B or D | 47 |
| O | 70D | DENC | Narrative | Denomination Choice | :4!c//6*35x | 48 |
| O | 97a | CASH | Account | Cash Account | A or E | 49 |
| -----> | | | | | | |
| O | 94a | SAFE | Place | Place of Safekeeping | B, C, F, or L | 50 |
| -----\| | | | | | | |
| **-----> Optional Repetitive Subsequence B4a Quantity Breakdown** | | | | | | |
| M | 16R | | | Start of Block | BREAK | 51 |
| O | 13B | LOTS | Number Identification | Lot Number | :4!c/[8c]/30x | 52 |
| O | 36a | LOTS | Quantity of Financial Instrument | Quantity of Financial Instrument In The Lot | B or D | 53 |
| O | 98a | LOTS | Date/Time | Lot Date/Time | A, C, or E | 54 |
| O | 90a | LOTS | Price | Book/Lot Price | A or B | 55 |
| O | 22F | PRIC | Indicator | Type of Price Indicator | :4!c/[8c]/4!c | 56 |
| M | 16S | | | End of Block | BREAK | 57 |
| **-----\| End of Subsequence B4a Quantity Breakdown** | | | | | | |
| M | 16S | | | End of Block | FIAC | 58 |
| **End of Subsequence B4 Financial Instrument/Account** | | | | | | |
| **Optional Subsequence B5 Two Leg Transaction Details** | | | | | | |
| M | 16R | | | Start of Block | REPO | 59 |
| O | 98a | TERM | Date/Time | Closing Date/Time | A, B, or C | 60 |
| -----> | | | | | | |
| O | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 61 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 20C | 4!c | Reference | (see qualifier description) | :4!c//16x | 62 |
| -----\| | | | | | | |
| -----> | | | | | | |
| O | 92a | 4!c | Rate | (see qualifier description) | A or C | 63 |
| -----\| | | | | | | |
| O | 99B | CADE | Number Count | Transaction Call Delay | :4!c//3!n | 64 |
| -----> | | | | | | |
| O | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 65 |
| -----\| | | | | | | |
| O | 70C | SECO | Narrative | Second Leg Narrative | :4!c//4*35x | 66 |
| M | 16S | | | End of Block | REPO | 67 |
| **End of Subsequence B5 Two Leg Transaction Details** | | | | | | |
| **Mandatory Subsequence B6 Settlement Details** | | | | | | |
| M | 16R | | | Start of Block | SETDET | 68 |
| -----> | | | | | | |
| M | 22F | 4!c | Indicator | (see qualifier description) | :4!c/[8c]/4!c | 69 |
| -----\| | | | | | | |
| **-----> Mandatory Repetitive Subsequence B6a Settlement Parties** | | | | | | |
| M | 16R | | | Start of Block | SETPRTY | 70 |
| -----> | | | | | | |
| M | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, R, or S | 71 |
| -----\| | | | | | | |
| O | 97a | 4!c | Account | (see qualifier description) | A, B, or D | 72 |
| O | 98a | PROC | Date/Time | Processing Date/Time | A or C | 73 |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|--------|-----|-----------|--------------------|--------------------|-----------------|------|
| O | 20C | PROC | Reference | Processing Reference | :4!c//16x | 74 |
| -----> | | | | | | |
| O | 70a | 4!c | Narrative | (see qualifier description) | C, D, or E | 75 |
| -----\| | | | | | | |
| M | 16S | | | End of Block | SETPRTY | 76 |
| **-----\| End of Subsequence B6a Settlement Parties** | | | | | | |
| **-----> Optional Repetitive Subsequence B6b Amounts** | | | | | | |
| M | 16R | | | Start of Block | AMT | 77 |
| -----> | | | | | | |
| M | 19A | 4!c | Amount | (see qualifier description) | :4!c//[N]3!a15d | 78 |
| -----\| | | | | | | |
| O | 98a | VALU | Date/Time | Value Date/Time | A or C | 79 |
| O | 92B | EXCH | Rate | Exchange Rate | :4!c//3!a/3!a/15d | 80 |
| M | 16S | | | End of Block | AMT | 81 |
| **-----\| End of Subsequence B6b Amounts** | | | | | | |
| M | 16S | | | End of Block | SETDET | 82 |
| **End of Subsequence B6 Settlement Details** | | | | | | |
| M | 16S | | | End of Block | ALLDET | 83 |
| **-----\| End of Sequence B Allegement Details** | | | | | | |
| **-----> Optional Repetitive Sequence C Additional Information** | | | | | | |
| M | 16R | | | Start of Block | ADDINFO | 84 |
| -----> | | | | | | |
| O | 95a | 4!c | Party | (see qualifier description) | C, L, P, Q, R, or S | 85 |
| -----\| | | | | | | |
| M | 16S | | | End of Block | ADDINFO | 86 |
| **-----\| End of Sequence C Additional Information** | | | | | | |

| Status | Tag | Qualifier | Generic Field Name | Detailed Field Name | Content/Options | *No.* |
|---|---|---|---|---|---|---|
| M = Mandatory, O = Optional - Network Validated Rules may apply | | | | | | |

# MT 586 Network Validated Rules

**C1** If the activity flag (field :17B:ACTI) in sequence A General Information is N, then sequence B must not be present. Otherwise, sequence B is mandatory (Error code(s): `E66`).

| Sequence A<br>if field :17B::ACTI is ... | Sequence B is ... |
|---|---|
| N | Not allowed |
| Y | Mandatory |

**C2** If the instruction is against payment (:22H::PAYM//APMT) then it is mandatory to specify a Settlement Amount (field :19A::SETT). This rule applies to sequence B (Error code(s): `E83`).

| Sequence B<br>if field :22H::PAYM is ... | Then subsequence B6b Amounts is ... | And in one occurrence of subsequence B6b Amounts field :19A::SETT |
|---|---|---|
| APMT | Mandatory | Mandatory |
| Not equal to APMT | Optional | Optional |

**C3** Within each occurrence of sequence B the following amount fields cannot appear in more than one occurrence of the subsequence B6b (Amounts) (Error code(s): `E87`):

| Subsequence B6b Amounts |
|---|
| :19A::ACRU |
| :19A::CHAR |
| :19A::DEAL |
| :19A::EXEC |
| :19A::LOCL |
| :19A::LOCO |
| :19A::OTHR |
| :19A::SETT |

| Subsequence B6b Amounts |
|---|
| :19A::STAM |
| :19A::TRAX |
| :19A::WITH |
| :19A::COAX |

**C4**  If an exchange rate (field :92B::EXCH) is present, the corresponding resulting amount (field : 19A::RESU) must be present in the same subsequence. If the exchange rate is not present then the resulting amount is not allowed. This check applies within each occurrence of subsequence B6b (Amounts) (Error code(s): E62).

| Subsequence B6b Amounts if field :92B::EXCH is ... | Subsequence B6b Amounts then field :19A::RESU is ... |
|---|---|
| Present | Mandatory |
| Not present | Not allowed |

**C5**  The following party fields cannot appear more than once in the same occurrence of sequence B (Error code(s): E84):

| Subsequence B6a Settlement Parties |
|---|
| :95a::BUYR |
| :95a::DEAG |
| :95a::DECU |
| :95a::DEI1 |
| :95a::DEI2 |
| :95a::PSET |
| :95a::REAG |
| :95a::RECU |
| :95a::REI1 |
| :95a::REI2 |
| :95a::SELL |

**C6**  Within each occurrence of sequence B, if the allegement is a delivery (:22H::REDE//DELI in sequence B), then it is mandatory to specify a delivering agent: one occurrence of subsequence B6a (Settlement Parties) must contain party field :95a::DEAG (Error code(s): E85).

Within each occurrence of sequence B, if the allegement is a receipt (:22H::REDE//RECE in sequence B), then it is mandatory to specify a Receiving Agent: One occurrence of subsequence B6a (Settlement Parties) must contain party field :95a::REAG (Error code(s): E85).

| Sequence B<br><br>if field :22H::REDE is ... | Then in the same occurrence of sequence B, in one occurrence of sequence B6a Settlement Parties field :95a::DEAG |
| --- | --- |
| DELI | Must be present |

| Sequence B<br><br>if field :22H::REDE is ... | Then in the same occurrence of sequence B, in one occurrence of sequence B6a Settlement Parties field :95a::REAG |
| --- | --- |
| RECE | Must be present |

**C7** If a qualifier from the list deliverers is present in a subsequence B6a (Settlement Parties), in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list deliverers (see below) must be present (Error code(s): E86).

In other words, in subsequence B6 (Settlement Details), the following scenarios must be validated:

- If :95a::DEI2 is present in subsequence B6a (Settlement Parties), then :95a::DEI1 must be present in another subsequence B6a (Settlement Parties).
- If :95a::DEI1 is present in subsequence B6a (Settlement Parties), then :95a::DECU must be present in another subsequence B6a (Settlement Parties).
- If :95a::DECU is present in subsequence B6a (Settlement Parties), then :95a::SELL must be present in another subsequence B6a (Settlement Parties).

If a qualifier from the list receivers is present in a subsequence B6a (Settlement Parties), in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list receivers (see below) must be present.

In other words, in subsequence B6 (Settlement Details), the following scenarios must be validated:

- If :95a::REI2 is present in subsequence B6a (Settlement Parties), then :95a::REI1 must be present in another subsequence B6a (Settlement Parties).
- If :95a::REI1 is present in subsequence B6a (Settlement Parties), then :95a::RECU must be present in another subsequence B6a (Settlement Parties).
- If :95a::RECU is present in subsequence B6a (Settlement Parties), then :95a::BUYR must be present in another subsequence B6a (Settlement Parties).

| Deliverers | | Receivers | |
| --- | --- | --- | --- |
| DEI2 | Deliverer's Intermediary 2 | REI2 | Receiver's Intermediary 2 |
| DEI1 | Deliverer's Intermediary 1 | REI1 | Receiver's Intermediary 1 |
| DECU | Deliverer's Custodian | RECU | Receiver's Custodian |
| SELL | Seller (Deliverer) | BUYR | Buyer (Receiver) |

**C8**   If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and only one occurrence of A1, field :20C::PREV must be present; consequently, in all other occurrences of A1, field :20C::PREV is not allowed (Error code(s): E08).

| Sequence A<br><br>if field :23G: is ... | Then subsequence A1 is ... | And field :20C::PREV is ... |
|---|---|---|
| CANC | Mandatory (minimum one occurrence of A1 must be present) | Mandatory in one occurrence of subsequence A1, and not allowed in all other occurrences of subsequence A1 |
| NEWM | Optional | Not applicable |

**C9**   In subsequence B6a (Settlement Parties), if field :95a::PSET is present, then field :97a:: is not allowed in the same subsequence (Error code(s): E52).

| Subsequence B6a Settlement Parties<br><br>if field :95a::PSET is ... | Subsequence B6a Settlement Parties<br><br>then field :97a:: is ... |
|---|---|
| Present | Not allowed within the same occurrence |
| Not present | Optional |

**C10**   A value date must only be provided for cash/securities split settlement. That is, in any occurrence of subsequence B6b (Amounts), if value date field :98a::VALU is present, then in subsequence B6 (Settlement Details) field :22F::STCO//SPST must be present, and settlement amount field :19A::SETT must be present in the same subsequence B6b (Amounts) (Error code(s): C28).

| In any occurrence of<br><br>subsequence B6b Amounts<br><br>if field :98a::VALU is ... | Subsequence B6 Settlement Details<br><br>then field :22F::STCO//SPST with DSS not present is ... | In the same occurrence of<br><br>subsequence B6b Amounts<br><br>and field :19A::SETT is ... |
|---|---|---|
| Present | Mandatory | Mandatory |
| Not present | Optional | Optional |

**C11**   In sequence A, if field :95L::ALTE is present, then field :95a::ACOW must be present (Error code(s): E98).

**C12**   In each occurrence of sequence B, field :94a::CLEA must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::CLEA) (Error code(s): E99).

In each occurrence of sequence B, field :94a::TRAD must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:94L::TRAD) (Error code(s): E99).

In subsequence B4 (Financial Instrument/Account), field :94a::SAFE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (: 94L::SAFE) (Error code(s): E99).

In each occurrence of subsequence B6a (Settlement Parties), field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (: 95L::ALTE) (Error code(s): E99).

In each occurrence of sequence C, field :95a::ALTE must not be present more than twice. When repeated, one and only one occurrence must be with format option L (:95L::ALTE) (Error code(s): E99).

**C13** In each occurrence of sequence C, if field :95a::ALTE is present with format option L, then field : 95a::MEOR and field :95a::MERE must not be present in the same occurrence of the sequence (Error code(s): E88).

**C14** In sequence A, if Subfunction in field 23G is PORT, then field 95Q is optional, otherwise it is not allowed (Error code(s): E12).

| Sequence A if Subfunction in field 23G is ... | Sequence A then field 95Q is ... |
|---|---|
| PORT | Optional |
| Any other value | Not allowed |

# MT 586 Usage Rules

- The frequency of the statement must be bilaterally agreed between the account servicer and the account owner.
- The statement can be sent reflecting all outstanding holding information or may contain only changes since the latest statement sent.
- Since a SWIFT message as sent is restricted to the maximum input message length, several messages may be needed to accommodate all the information.

# MT 586 Field Specifications

## MT 586 - 1. Field 16R: Start of Block

**Format**

> Option R              16c

**Presence**

Mandatory in mandatory sequence A

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

GENL        General Information

# MT 586 - 2. Field 28E: Page Number/Continuation Indicator

### Format

Option E         5n/4!c                    (Page Number)(Continuation Indicator)

### Presence

Mandatory in mandatory sequence A

### Definition

This field provides the page number of the message (within a statement) and a continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

### Codes

Continuation Indicator must contain one of the following codes (Error code(s): T97):

LAST       Last Page       Last page of a statement with more than one page.

MORE       Intermediate Page    Intermediate page of a statement which contains additional pages.

ONLY       Only Page       Only page of the statement.

# MT 586 - 3. Field 13a: Number Identification: Statement Number

### Format

Option A         :4!c//3!c                    (Qualifier)(Number Id)

Option J         :4!c//5!c                    (Qualifier)(Extended Number Id)

### Presence

Optional in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | STAT | N | | A or J | Statement Number |

### Definition

This qualified generic field specifies:

| STAT | Statement Number | Sequential number assigned to the statement. |

### Usage Rules

Format Option J is only to be used in a DELTA statement (22F::CODE//DELT).

If the statement has multiple pages, the Statement Number must remain the same through all the pages. It is a unique reference to the Statement.

Two statements of the same type sent one after the other to the same Receiver in relation to the same Safekeeping Account must have different Statement Numbers. For example, a daily statement sent on day 1 would have statement number 13A::STAT//001, on day 2, :13A::STAT//002 ...

# MT 586 - 4. Field 20C: Reference: Sender's Message Reference

### Format

| Option C | :4!c//16x | (Qualifier)(Reference) |

### Presence

Mandatory in mandatory sequence A

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | M | SEME | N | | C | Sender's Message Reference |

### Definition

This qualified generic field specifies:

| SEME | Sender's Message Reference | Reference assigned by the Sender to unambiguously identify the message. |

### Network Validated Rules

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 5. Field 23G: Function of the Message

### Format

| Option G | 4!c[/4!c] | (Function)(Subfunction) |

### Presence

Mandatory (referenced in rule C8) in mandatory sequence A

**Definition**

This field identifies the function of the message.

**Codes**

Function must contain one of the following codes (Error code(s): T86):

| | | |
|---|---|---|
| CANC | Cancellation Request | Message requesting the cancellation of a previously sent message. |
| NEWM | New | New message. |
| RMDR | Reminder | Message sent as a reminder. |

**Codes**

Subfunction, when present, must contain one of the following codes (Error code(s): T85):

| | | |
|---|---|---|
| CODU | Copy Duplicate | Message is a copy to a party other than the account owner/account servicer, for information purposes and the message is a duplicate of a message previously sent. |
| COPY | Copy | Message is a copy to a party other than the account owner/account servicer, for information purposes. |
| DUPL | Duplicate | Message is for information/confirmation purposes. It is a duplicate of a message previously sent. |
| PORT | Portfolio Transfer | The Statement of Settlement Allegements relates to a client portfolio move from an account servicer to another. |

**Network Validated Rules**

If Function is RMDR then Subfunction must be present with code PORT (Error code(s): C29).

**Usage Rules**

To cancel a previously sent message, Function is CANC. The reference in the linkages sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

# MT 586 - 6. Field 98a: Date/Time

**Format**

| | | |
|---|---|---|
| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |
| Option E | :4!c//8!n6!n[,3n][/[N]2!n[2!n]] | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | PREP | N | | A, C, or E | Preparation Date/Time |
| 2 | M | STAT | N | | A or C | Statement Date/Time |

**Definition**

This qualified generic field specifies:

| PREP | Preparation Date/Time | Date/time at which the message was prepared. |
|------|-----------------------|----------------------------------------------|
| STAT | Statement Date/Time | Date/time at which the statement is based (reflecting situation at that date). |

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): `T50`).

Time must be a valid time expressed as HHMMSS (Error code(s): `T38`).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): `T39`).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): `T14`).

# MT 586 - 7. Field 22F: Indicator

**Format**

| Option F | `:4!c/[8c]/4!c` | (Qualifier)(Data Source Scheme) (Indicator) |
|----------|-----------------|---------------------------------------------|

**Presence**

Optional in mandatory sequence A

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | SFRE | N | | F | Statement Frequency Indicator |
| 2 | O | CODE | N | | F | Complete/Updates Indicator |

**Definition**

This qualified generic field specifies:

| CODE | Complete/Updates Indicator | Specifies whether the statement is complete or contains changes only. |
| SFRE | Statement Frequency Indicator | Specifies the frequency of the statement. |

### Codes

If Qualifier is SFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| ADHO | Ad-Hoc | Statement is sent following a request by the Receiver. |
| DAIL | Daily | Statement is sent daily (once per day, end-of-day). |
| INDA | Intra-Day | Statement is sent intra-day (multiple reports during the day). |
| MNTH | Monthly | Statement is sent monthly (once per month). |
| WEEK | Weekly | Statement is sent weekly (once per week). |
| YEAR | Yearly | Statement is sent yearly (once per year). |

### Codes

If Qualifier is CODE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| COMP | Complete | Statement gives complete information (including information (positions, instruction statuses) which is unchanged). |
| DELT | Delta | Statement contains changes which have not yet been reported (delta report, that is, changes only). |

# MT 586 - 8. Field 16R: Start of Block

### Format

Option R                16c

### Presence

Mandatory in optional subsequence A1

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

LINK          Linkages

# MT 586 - 9. Field 13a: Number Identification: Linked Message

### Format

| Option A | `:4!c//3!c` | (Qualifier)(Number Id) |
|---|---|---|
| Option B | `:4!c/[8c]/30x` | (Qualifier)(Data Source Scheme)(Number) |

### Presence

Optional in optional subsequence A1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | LINK | N | | A or B | Linked Message |

### Definition

This qualified generic field specifies:

LINK        Linked Message        Message type number/message identifier of the message referenced in the linkage sequence.

### Network Validated Rules

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

### Usage Rules

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

# MT 586 - 10. Field 20C: Reference

### Format

| Option C | `:4!c//16x` | (Qualifier)(Reference) |
|---|---|---|

### Presence

Mandatory in optional subsequence A1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | PREV | N | C8 | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |

### Network Validated Rules

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 11. Field 16S: End of Block

### Format

Option S          16c

### Presence

Mandatory in optional subsequence A1

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

LINK          Linkages

# MT 586 - 12. Field 95a: Party

### Format

| | | |
|---|---|---|
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme)(Proprietary Code) |

**Presence**

Optional (referenced in rule C14) in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | ACOW | N | C11 | P, Q, or R | Account Owner |
| 2 | O | ALTE | N | C11 | L | Alternate Identification |

**Definition**

This qualified generic field specifies:

| ACOW | Account Owner | Party that owns the account. |
|------|---------------|------------------------------|
| ALTE | Alternate Identification | Alternate identification for a party. |

**Network Validated Rules**

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary Code (format option R) and Name and Address (format option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

For field formats with more than 1 line, the rule applies for each line (Error code(s): T26)

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

# MT 586 - 13. Field 97a: Account

**Format**

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|----------|-----------|------------------------------|
| Option B | :4!c/[8c]/4!c/35x | (Qualifier)(Data Source Scheme) (Account Type Code)(Account Number) |
| Option D | :4!c/[8c]/140x | (Qualifier)(Data Source Scheme) (Identification of Blockchain or Wallet) |

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | M | BCAW | N | | D | Blockchain Address or Wallet |
| | or | SAFE | N | | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|------|------------------------------|------------------------------------------------------------------------------------------------------------------------------------|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

**Codes**

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

**Usage Rules**

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

# MT 586 - 14. Field 17B: Flag: Activity Flag

**Format**

Option B        :4!c//1!a            (Qualifier)(Flag)

**Presence**

Mandatory in mandatory sequence A

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | M | ACTI | N | C1 | B | Activity Flag |

**Definition**

This qualified generic field specifies:

| ACTI | Activity Flag | Indicates whether allegements are reported in this statement. |
|------|---------------|---------------------------------------------------------------|

**Codes**

Flag must contain one of the following codes (Error code(s): K17):

| N | No | No. |
|---|----|-----|
| Y | Yes | Yes. |

## MT 586 - 15. Field 16S: End of Block

### Format

Option S        16c

### Presence

Mandatory in mandatory sequence A

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

GENL      General Information

## MT 586 - 16. Field 16R: Start of Block

### Format

Option R        16c

### Presence

Mandatory in optional sequence B

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

ALLDET      Allegement Details

## MT 586 - 17. Field 16R: Start of Block

### Format

Option R        16c

**Presence**

Mandatory in optional subsequence B1

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

LINK            Linkages

# MT 586 - 18. Field 13a: Number Identification: Linked Message

**Format**

| Option A | :4!c//3!c | (Qualifier)(Number Id) |
| Option B | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme)(Number) |

**Presence**

Optional in optional subsequence B1

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | LINK | N | | A or B | Linked Message |

**Definition**

This qualified generic field specifies:

LINK            Linked Message            Message type number/message identifier of the message referenced in the linkage sequence.

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): `T26`).

**Usage Rules**

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

# MT 586 - 19. Field 20a: Reference

### Format

| Option C | :4!c//16x | (Qualifier)(Reference) |
|---|---|---|
| Option U | :4!c//52x | (Qualifier)(UTI Reference) |

### Presence

Mandatory in optional subsequence B1

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | CMIT | N | | C | Counterparty Market Infrastructure Transaction Identification |
| | or | PREV | N | | C | Previous Message Reference |
| | or | RELA | N | | C | Related Message Reference |
| | or | POOL | N | | C | Pool Reference |
| | or | TRRF | N | | C or U | Deal Reference |
| | or | COMM | N | | C | Common Reference |
| | or | ASRF | N | | C | Account Servicer Reference |
| | or | COLR | N | | C | Collateral Reference |
| | or | MITI | N | | C | Market Infrastructure Transaction Identification |
| | or | PCTI | N | | C | Processor Transaction Identification |

### Definition

This qualified generic field specifies:

| ASRF | Account Servicer Reference | Reference assigned to the reported transaction by the account servicer. |
|---|---|---|
| CMIT | Counterparty Market Infrastructure Transaction Identification | Identification of a counterparty transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
| COLR | Collateral Reference | Reference identifying a collateral transaction linked to the settlement transaction. |

| COMM | Common Reference | Unique reference agreed upon by the two trade counterparties to identify the trade. |
| MITI | Market Infrastructure Transaction Identification | Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities. |
| PCTI | Processor Transaction Identification | Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure. |
| POOL | Pool Reference | Collective reference identifying a set of messages. |
| PREV | Previous Message Reference | Message reference of the linked message which was previously sent. |
| RELA | Related Message Reference | Message reference of the linked message which was previously received. |
| TRRF | Deal Reference | Reference assigned to the trade by the Investment Manager OR the Broker/Dealer. This reference will be used throughout the trade life cycle to access/update the trade details. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 20. Field 16S: End of Block

**Format**

Option S                   16c

**Presence**

Mandatory in optional subsequence B1

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

LINK          Linkages

# MT 586 - 21. Field 25D: Status Code: Allegement Status

### Format

| Option D | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)<br>(Status Code) |
|---|---|---|

### Presence

Optional in optional sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | ALLE | N | | D | Allegement Status |

### Definition

This qualified generic field specifies:

| ALLE | Allegement Status | Provides the status of the allegement reported in a delta statement. |
|---|---|---|

### Codes

If Data Source Scheme is not present, Status Code must contain one of the following codes (Error code(s): K25):

| CAND | Cancelled | Allegement has been cancelled since the previous delta statement. The allegement was cancelled because of a mistake by the sender or because the alleging party cancelled its instruction. |
|---|---|---|
| REJT | Rejected | Allegement has been rejected since the previous delta statement. The allegement was rejected because of a reason mentioned in the reason field. |
| REMO | Removed | Allegement has been removed since the previous delta statement. The allegement was removed because the alleged party sent its instruction. |

### Usage Rules

Unless differently bilaterally agreed, field 25D Allegement Status is only to be used for DELTA (field 22F::CODE//DELT) statements. In a complete statement (field 22F::CODE//COMP), a removed or cancelled allegement will no longer be reported.

# MT 586 - 22. Field 16R: Start of Block

### Format

| Option R | 16c |
|---|---|

**Presence**

Mandatory in optional subsequence B2

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

REAS        Reason

# MT 586 - 23. Field 24B: Reason Code

**Format**

Option B        `:4!c/[8c]/4!c`        `(Qualifier)(Data Source Scheme)`
                                                `(Reason Code)`

**Presence**

Mandatory in optional subsequence B2

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | M | CAND | N | | B | Cancellation Reason |
| | or | REJT | N | | B | Rejection Reason |
| | or | REMO | N | | B | Remove Reason |

**Definition**

This qualified generic field specifies:

CAND        Cancellation        Specifies the reason why the instruction is cancelled.
                Reason

REJT        Rejection Reason      Specifies the reason why the instruction/request has a rejected
                                      status.

REMO        Remove Reason       Specifies the reason why the instruction is cancelled.

**Codes**

If Qualifier is CAND or Qualifier is REMO and Data Source Scheme is not present, Reason Code must contain the following code (Error code(s): K24):

NARR        Narrative Reason     See narrative field for reason.

### Codes

If Qualifier is REJT and Data Source Scheme is not present, Reason Code must contain one of the following codes (Error code(s): `K24`):

| | | |
|---|---|---|
| BENO | Beneficial Ownership Disagreement | Disagreement in beneficial ownership. |
| CAEV | Corporate Action Rejection | Corporate action pending on the financial instrument instructed. |
| DQUA | Quantity Rejection | Unrecognised or invalid instructed quantity. |
| DSEC | Disagreement Financial Instrument | Financial instrument identification does not match, that is, ISIN differs, or Financial Instrument Attributes differs. |
| NARR | Narrative Reason | See narrative field for reason. |
| PODU | Possible Duplicate | Possible duplicate instruction. |
| SAFE | Safekeeping Account Rejection | Unrecognised or invalid safekeeping account. |
| SSID | Standing Settlement Instruction Rejection | Standing Settlement Instruction is unknown or invalid. |

### Usage Rules

Usage of a settlement status/reason alone means that the transaction is matched (if a matching process exists in the concerned market or at the concerned account servicer).

A pending transaction (PEND) becomes a failing transaction (PENF) on the settlement date instructed in the message, during the end of day reporting.

# MT 586 - 24. Field 70D: Narrative: Reason Narrative

### Format

Option D        `:4!c//6*35x`                (Qualifier)(Narrative)

### Presence

Optional in optional subsequence B2

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | REAS | N | | D | Reason Narrative |

### Definition

This qualified generic field specifies:

REAS      Reason Narrative      Provides additional reason information.

### Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 586 - 25. Field 16S: End of Block

### Format

Option S      `16c`

### Presence

Mandatory in optional subsequence B2

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): `T92`):

REAS      Reason

# MT 586 - 26. Field 94a: Place

### Format

| Option B | `:4!c/[8c]/4!c[/30x]` | (Qualifier)(Data Source Scheme)(Place Code)(Narrative) |
|---|---|---|
| Option H | `:4!c//4!a2!a2!c[3!c]` | (Qualifier)(Identifier Code) |
| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |

### Presence

Optional in optional sequence B

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | CLEA | R | C12 | H or L | Place of Clearing |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 2 | O | TRAD | R | C12 | B or L | Place of Trade |

**Definition**

This qualified generic field specifies:

| CLEA | Place of Clearing | Place at which the trade is cleared (Central Counterparty). |
|---|---|---|
| TRAD | Place of Trade | Place at which the order was traded. |

**Codes**

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

| EXCH | Stock Exchange | Place of trade is a stock exchange. |
|---|---|---|
| OTCO | Over The Counter | Place of trade is over the counter. |
| PRIM | Primary Market | Place of trade is the primary market. |
| SECM | Secondary Market | Place of trade is the secondary market. |
| VARI | Various | Trade was executed on various places. |

**Network Validated Rules**

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

**Usage Rules**

When Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field : 94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

**Example**

:94B::TRAD//EXCH/XNYS for the New York Stock Exchange.

# MT 586 - 27. Field 98a: Date/Time

**Format**

| Option A | :4!c//8!n | (Qualifier)(Date) |
|---|---|---|
| Option B | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Date Code) |

| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |
|---|---|---|

### Presence

Mandatory in optional sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SETT | N | | A, B, or C | Settlement Date/Time |
| 2 | O | TRAD | N | | A, B, or C | Trade Date/Time |

### Definition

This qualified generic field specifies:

| SETT | Settlement Date/ Time | Date/time at which the financial instruments are to be delivered or received. |
|---|---|---|
| TRAD | Trade Date/Time | Date/time at which the trade was executed. |

### Codes

In option B, if Qualifier is SETT and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

| WISS | When Issued | Settlement is to be done when the security is issued. |
|---|---|---|

### Codes

In option B, if Qualifier is TRAD and Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

| VARI | Various | Partial trades have occurred over a period of two or more days. |
|---|---|---|

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 586 - 28. Field 90a: Price: Deal Price

### Format

| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code) (Sign)(Price) |
|---|---|---|

| | | |
|---|---|---|
| Option B | `:4!c//4!c/3!a15d` | (Qualifier)(Amount Type Code) (Currency Code)(Price) |

## Presence

Optional in optional sequence B

## Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | DEAL | N | | A or B | Deal Price |

## Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| DEAL | Deal Price | Price of the traded financial instrument. |

## Codes

In option A, Percentage Type Code must contain one of the following codes (Error code(s): `K90`):

| | | |
|---|---|---|
| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

## Codes

In option B, Amount Type Code must contain one of the following codes (Error code(s): `K90`):

| | | |
|---|---|---|
| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
| DISC | Discount | Price expressed as a discount amount. |
| NEGA | Negative Actual Amount | Price must be interpreted as a negative amount of currency per unit or per share. |
| PREM | Premium | Price expressed as a premium. |

## Network Validated Rules

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40`, `T43`).

Currency Code must be a valid ISO 4217 currency code (Error code(s): `T52`).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): `T69`).

If Price is zero, Sign must not be present (Error code(s): `T14`).

### Usage Rules

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 586 - 29. Field 99A: Number Count: Number of Days Accrued

### Format

| Option A | `:4!c//[N]3!n` | (Qualifier)(Sign)(Number) |
|---|---|---|

### Presence

Optional in optional sequence B

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DAAC | N | | A | Number of Days Accrued |

### Definition

This qualified generic field specifies:

| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |
|---|---|---|

### Network Validated Rules

If Number is zero, Sign must not be present (Error code(s): `T14`).

### Usage Rules

Sign must be present when Number is negative.

# MT 586 - 30. Field 35B: Identification of the Financial Instrument

### Format

| Option B | `[ISIN1!e12!c]` | (Identification of Security) |
|---|---|---|
| | `[4*35x]` | (Description of Security) |

### Presence

Mandatory in optional sequence B

**Definition**

This field identifies the financial instrument.

**Network Validated Rules**

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

**Usage Rules**

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

| | |
|---|---|
| [/2!a/] | The ISO two-digit country code, followed by the national scheme number. |
| [/TS/] | Followed by the ticker symbol. |
| [/XX/] | Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used. |
| [/4!c/] | Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode). |

It is strongly recommended that the ISIN be used.

# MT 586 - 31. Field 16R: Start of Block

**Format**

Option R                   16c

**Presence**

Mandatory in optional subsequence B3

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| | |
|---|---|
| FIA | Financial Instrument Attributes |

# MT 586 - 32. Field 94B: Place: Place of Listing

### Format

Option B      `:4!c/[8c]/4!c[/30x]`     (Qualifier)(Data Source Scheme)(Place Code)(Narrative)

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | PLIS | N | | B | Place of Listing |

### Definition

This qualified generic field specifies:

PLIS         Place of Listing        Place where the referenced financial instrument is listed.

### Codes

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH        Stock Exchange     Place of listing is a stock exchange.

OTCO        Over The Counter    Place of listing is over the counter.

### Network Validated Rules

Narrative must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

### Usage Rules

Place of Listing is to be identified by its Market Identifier Code (MIC).

### Example

`:94B::PLIS//EXCH/XNYS`

# MT 586 - 33. Field 22F: Indicator

### Format

Option F      `:4!c/[8c]/4!c`         (Qualifier)(Data Source Scheme) (Indicator)

**Presence**

Optional in optional subsequence B3

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | O | MICO | N | | F | Method of Interest Computation Indicator |
| 2 | O | FORM | N | | F | Form of Securities Indicator |
| 3 | O | PFRE | N | | F | Payment Frequency Indicator |
| 4 | O | PAYS | N | | F | Payment Status Indicator |
| 5 | O | CFRE | N | | F | Variable Rate Change Frequency Indicator |

**Definition**

This qualified generic field specifies:

| CFRE | Variable Rate Change Frequency Indicator | Specifies the frequency of change to the variable rate of an interest bearing instrument. |
|------|-----|-----|
| FORM | Form of Securities Indicator | Specifies the form of the financial instrument. |
| MICO | Method of Interest Computation Indicator | Specifies the computation method of (accrued) interest of the financial instrument. |
| PAYS | Payment Status Indicator | Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer. |
| PFRE | Payment Frequency Indicator | Specifies the frequency of a payment. |

**Codes**

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| A001 | 30/360 (ISDA) or 30/360 (American Basic Rule) | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds. |
|------|-----|-----|

| A002 | 30/365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). |
|---|---|---|
| A003 | 30/Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. |
| A004 | Actual/360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. |
| A005 | Actual/365 (Fixed) | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year. |
| A006 | Actual/Actual (ICMA) | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up. |
| A007 | 30E/360 or Eurobond basis | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month. |
| A008 | Actual/Actual (ISDA) | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366. |
| A009 | Actual/365L or Actual/Actual (basic rule) | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). |

| A010 | Actual/Actual (AFB) | Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up. |
|---|---|---|
| A011 | 30/360 (ICMA) or 30/360 (basic rule) | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999. |
| A012 | 30E2/360 or Eurobond basis model 2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th. |
| A013 | 30E3/360 or Eurobond basis model 3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period. |
| A014 | Actual/365NL or Actual/365 No Leap | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| OTHR | Other | Other method than A001-A014. See Narrative. |

**Codes**

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|-------------------|------------------------------------------------|
| BEAR | Bearer Security | Financial instruments are in bearer form. |
| REGD | Registered Security | Financial instruments are in registered form. |

### Codes

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|-------------|--------------------------------------|
| ANNU | Annual | Payment frequency is annual. |
| MNTH | Monthly | Payment frequency is monthly. |
| QUTR | Quarterly | Payment frequency is quarterly. |
| SEMI | Semi-Annual | Payment frequency is semi-annual. |
| WEEK | Weekly | Payment frequency is weekly. |

### Codes

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|----------------|-----------------------------------------|
| FULL | Fully Paid | Financial instrument is fully paid. |
| NILL | Nil Paid | Financial instrument is nil paid. |
| PART | Partially Paid | Financial instrument is partially paid. |

### Codes

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| | | |
|------|-------------|-----------------------------|
| ANNU | Annual | Annual payment cycle. |
| MNTH | Monthly | Monthly payment cycle. |
| QUTR | Quarterly | Quarterly payment cycle. |
| SEMI | Semi-Annual | Semi-annual payment cycle. |
| WEEK | Weekly | Weekly payment cycle. |

# MT 586 - 34. Field 12a: Type of Financial Instrument

### Format

| | | |
|----------|-----------------|--------------------------------------------------|
| Option A | `:4!c/[8c]/30x` | (Qualifier)(Data Source Scheme)<br>(Instrument Code or Description) |

| Option B | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)<br>(Instrument Type Code) |
| Option C | :4!c//6!c | (Qualifier)(CFI Code) |

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | CLAS | N | | A or C | Classification Type |
| 2 | O | OPST | N | | B | Option Style |
| 3 | O | OPTI | N | | B | Option Type |

### Definition

This qualified generic field specifies:

| CLAS | Classification Type | Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI). |
| OPST | Option Style | Specifies how an option can be exercised. |
| OPTI | Option Type | Specifies whether it is a call option or a put option. |

### Codes

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

| AMER | American Style | Option can be exercised before or on expiry date. |
| EURO | European Style | Option can be exercised on expiry date only. |

### Codes

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes (Error code(s): K12):

| CALL | Call Option | A right to buy a defined quantity of an asset by a certain date at an agreed price. |
| PUTO | Put Option | A right to sell a defined quantity of an asset by a certain date at an agreed price. |

### Usage Rules

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

### Example

:12C::CLAS//ESVUFR (CFI code for equity, common share, voting rights, unrestricted, fully paid and registered)

# MT 586 - 35. Field 11A: Currency: Currency of Denomination

### Format

| Option A | :4!c//3!a | (Qualifier)(Currency Code) |
|---|---|---|

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DENO | N | | A | Currency of Denomination |

### Definition

This qualified generic field specifies:

| DENO | Currency of Denomination | Currency in which a financial instrument is currently denominated. |
|---|---|---|

### Network Validated Rules

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

# MT 586 - 36. Field 98A: Date/Time

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
|---|---|---|

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | COUP | N | | A | Coupon Date |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 2 | O | EXPI | N | | A | Expiry Date |
| 3 | O | FRNR | N | | A | Floating Rate Note Reset Date |
| 4 | O | MATU | N | | A | Maturity Date |
| 5 | O | ISSU | N | | A | Issue Date |
| 6 | O | CALD | N | | A | Call Date |
| 7 | O | PUTT | N | | A | Put Date |
| 8 | O | DDTE | N | | A | Dated Date |
| 9 | O | FCOU | N | | A | First Coupon Date |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CALD | Call Date | Date on which a financial instrument is called away/redeemed before its scheduled maturity date. |
| COUP | Coupon Date | Next payment date of an interest bearing financial instrument. |
| DDTE | Dated Date | Date on which an interest bearing financial instrument begins to accrue interest. |
| EXPI | Expiry Date | Date on which an order expires or at which a privilege or offer terminates. |
| FCOU | First Coupon Date | First payment date of an interest bearing financial instrument. |
| FRNR | Floating Rate Note Reset Date | Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue. |
| ISSU | Issue Date | Date on which the financial instrument is issued. |
| MATU | Maturity Date | Date on which a financial instrument becomes due and assets are to be repaid. |
| PUTT | Put Date | Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date. |

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

# MT 586 - 37. Field 92A: Rate

### Format

| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
|---|---|---|

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PRFC | N | | A | Previous Factor |
| 2 | O | CUFC | N | | A | Current Factor |
| 3 | O | NWFC | N | | A | Next Factor |
| 4 | O | INTR | N | | A | Interest Rate |
| 5 | O | NXRT | N | | A | Next Interest Rate |
| 6 | O | INDX | N | | A | Index Factor |
| 7 | O | YTMR | N | | A | Yield To Maturity Rate |

### Definition

This qualified generic field specifies:

| CUFC | Current Factor | Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities). |
|---|---|---|
| INDX | Index Factor | Public index rate used for inflation adjustment. |
| INTR | Interest Rate | Annualised interest rate of a financial instrument used to calculate the actual interest rate of the coupon or the accrued interest. |
| NWFC | Next Factor | Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities). |
| NXRT | Next Interest Rate | Interest rate applicable to the next interest payment period in relation to variable rate instruments. |
| PRFC | Previous Factor | Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities). |
| YTMR | Yield To Maturity Rate | Rate of return anticipated on a bond when held until maturity date. |

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# MT 586 - 38. Field 13a: Number Identification

**Format**

| Option A | :4!c//3!c | (Qualifier)(Number Id) |
|---|---|---|
| Option B | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme) (Number) |

**Presence**

Optional in optional subsequence B3

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | COUP | N | | A or B | Coupon Number |
| 2 | O | POOL | N | | B | Pool Number |

**Definition**

This qualified generic field specifies:

| COUP | Coupon Number | Number of the next coupon attached/associated with a security. |
|---|---|---|
| POOL | Pool Number | Number identifying a group of underlying assets assigned by the issuer of a factored security. |

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 39. Field 17B: Flag

### Format

| Option B | :4!c//1!a | (Qualifier)(Flag) |
|---|---|---|

### Presence

Optional in optional subsequence B3

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | FRNF | N | | B | Floating Rate Note Flag |
| 2 | O | CALL | N | | B | Callable Flag |
| 3 | O | PUTT | N | | B | Putable Flag |

### Definition

This qualified generic field specifies:

| CALL | Callable Flag | Indicates whether the issuer has the right to repay the financial instrument prior to maturity. |
|---|---|---|
| FRNF | Floating Rate Note Flag | Indicates whether the interest rate of an interest bearing instrument is reset periodically. |
| PUTT | Putable Flag | Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity. |

### Codes

Flag must contain one of the following codes (Error code(s): K17):

| N | No | No. |
|---|---|---|
| Y | Yes | Yes. |

# MT 586 - 40. Field 90a: Price

### Format

| Option A | :4!c//4!c/[N]15d | (Qualifier)(Percentage Type Code) (Sign)(Price) |
|---|---|---|
| Option B | :4!c//4!c/3!a15d | (Qualifier)(Amount Type Code) (Currency Code)(Price) |

**Presence**

Optional in optional subsequence B3

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | INDC | N | | A or B | Indicative Price |
| | or | MRKT | N | | A or B | Market Price |
| 2 | O | EXER | N | | A or B | Exercise Price |

**Definition**

This qualified generic field specifies:

| EXER | Exercise Price | 1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A). |
|------|---------------|----|
| | | 2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A). |
| | | 3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A). |
| INDC | Indicative Price | Estimated price, for example, for valuation purposes. |
| MRKT | Market Price | Last reported/known price of a financial instrument in a market. |

**Codes**

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
|------|----------|----|
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

**Codes**

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
|------|---------------|----|
| DISC | Discount | Price expressed as a discount amount. |

| PREM | Premium | Price expressed as a premium. |

**Network Validated Rules**

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): `T40, T43`).

Currency Code must be a valid ISO 4217 currency code (Error code(s): `T52`).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): `T69`).

If Price is zero, Sign must not be present (Error code(s): `T14`).

**Usage Rules**

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 586 - 41. Field 36a: Quantity of Financial Instrument

**Format**

| Option B | `:4!c//4!c/15d` | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | `:4!c//4!c/30d` | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

**Presence**

Optional in optional subsequence B3

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | MINO | N | | B or D | Minimum Nominal Quantity |
| 2 | O | SIZE | N | | B or D | Contract Size |

**Definition**

This qualified generic field specifies:

| MINO | Minimum Nominal Quantity | Minimum nominal quantity of financial instrument. |
| SIZE | Contract Size | Ratio or multiplying factor used to convert one contract into a financial instrument quantity. |

**Codes**

In option B, Quantity Type Code must contain one of the following codes (Error code(s): `K36`):

| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

Format option D may only be used for digital assets.

# MT 586 - 42. Field 35B: Identification of the Financial Instrument

### Format

Option B
```
[ISIN1!e12!c]                    (Identification of Security)
[4*35x]                          (Description of Security)
```

### Presence

Optional in optional subsequence B3

### Definition

This field identifies the underlying financial instrument.

### Network Validated Rules

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only (Error code(s): T12).

### Usage Rules

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used it is strongly recommended that one of the following codes be used as the first characters of the Description of Security (Subfield 2):

| [/2!a/] | The ISO two-digit country code, followed by the national scheme number. |
|---|---|
| [/TS/] | Followed by the ticker symbol. |
| [/XX/] | Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used. |
| [/4!c/] | Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode). |

It is strongly recommended that the ISIN be used.

**Example**

An ISIN will be identified as follows:

`:35B:ISIN US0123456704`

A SEDOL will be identified as follows:

`:35B:/GB/0123456`

A CUSIP will be identified as follows:

`:35B:/US/012345670`

A proprietary scheme will be identified as follows:

`:35B:/XX/SCHEMEUSED 0123456700`

# MT 586 - 43. Field 70E: Narrative: Financial Instrument Attribute Narrative

**Format**

| Option E | `:4!c//10*35x` | (Qualifier)(Narrative) |
|---|---|---|

**Presence**

Optional in optional subsequence B3

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | FIAN | N | | E | Financial Instrument Attribute Narrative |

**Definition**

This qualified generic field specifies:

| FIAN | Financial Instrument Attribute Narrative | Provides additional information about the financial instrument in narrative form. |
|---|---|---|

## Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 586 - 44. Field 16S: End of Block

### Format

Option S                      16c

### Presence

Mandatory in optional subsequence B3

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

FIA          Financial Instrument Attributes

# MT 586 - 45. Field 22a: Indicator

### Format

Option F     :4!c/[8c]/4!c          (Qualifier)(Data Source Scheme) (Indicator)

Option H     :4!c//4!c              (Qualifier)(Indicator)

### Presence

Mandatory in optional sequence B

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | M | PAYM | N | C2 | H | Payment Indicator |
| 2 | M | REDE | N | C6 | H | Receive/Deliver Indicator |
| 3 | O | TTCO | R | | F | Trade Transaction Condition Indicator |
| 4 | O | PRIC | N | | F | Type of Price Indicator |

### Definition

This qualified generic field specifies:

| PAYM | Payment Indicator | Specifies whether the counterparty's instruction is free or against payment. |
| PRIC | Type of Price Indicator | Specifies the type of transaction price. |
| REDE | Receive/Deliver Indicator | Specifies whether the counterparty's instruction is a receipt or delivery of financial instruments. |
| TTCO | Trade Transaction Condition Indicator | Specifies the conditions under which the order/trade was executed. It may be used to indicate that the price is not the current market price. |

**Codes**

In option H, if Qualifier is PAYM, Indicator must contain one of the following codes (Error code(s): K22):

| APMT | Against Payment | Counterparty's instruction is against payment. |
| FREE | Free of Payment | Counterparty's instruction is free of payment. |

**Codes**

In option H, if Qualifier is REDE, Indicator must contain one of the following codes (Error code(s): K22):

| DELI | Delivery | Counterparty's instruction is a delivery. |
| RECE | Receipt | Counterparty's instruction is a receipt. |

**Codes**

In option F, if Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BCBL | Board Lots | Trade was executed on board lots; not set for odd lots (UK specific). |
| BCBN | Bad Names | Trade was executed on bad names, not set for good names (UK specific). |
| BCFD | Form of Delivery | Not for foreign registration when unset (UK specific). |
| BCPD | Place of Delivery | In country of incorporation when unset (UK specific). |
| BCRO | Result of Option When Set | Result of option when set (UK specific). |
| BCRP | Result of Repo When Set | Result of repo when set (UK specific). |
| CBNS | Cum Bonus | Trade was executed cum bonus. |
| CCPN | Cum Coupon | Trade was executed cum coupon. |
| CDIV | Cum Dividend | Trade was executed cum dividend. |

| CRTS | Cum Rights | Trade was executed cum rights. |
| CWAR | Cum Warrants | Trade was executed cum warrants. |
| GTDL | Guaranteed Delivery | Delivery of the financial instrument on settlement date is guaranteed. |
| SPCU | Special Cum Dividend | Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend. |
| SPEX | Special Ex Dividend | Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon. |
| XBNS | Ex Bonus | Trade was executed ex bonus. |
| XCPN | Ex Coupon | Trade was executed ex coupon. |
| XDIV | Ex Dividend | Trade was executed ex dividend. |
| XRTS | Ex Rights | Trade was executed ex rights. |
| XWAR | Ex Warrants | Trade was executed ex warrants. |

**Codes**

In option F, if Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

| AVER | Average Price | Price is an average price. |

# MT 586 - 46. Field 16R: Start of Block

**Format**

Option R        16c

**Presence**

Mandatory in mandatory subsequence B4

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| FIAC | Financial Instrument/Account |

# MT 586 - 47. Field 36a: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

### Format

| Option B | `:4!c//4!c/15d` | (Qualifier)(Quantity Type Code)(Quantity) |
|---|---|---|
| Option D | `:4!c//4!c/30d` | (Qualifier)(Quantity Type Code)(Quantity of Digital Tokens) |

### Presence

Mandatory in mandatory subsequence B4

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | SETT | N | | B or D | Quantity of Financial Instrument to be Settled |

### Definition

This qualified generic field specifies:

| SETT | Quantity of Financial Instrument to be Settled | Quantity of financial instrument to be settled. |
|---|---|---|

### Codes

In option B, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
|---|---|---|
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |
|---|---|---|

**Network Validated Rules**

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

**Usage Rules**

Format option D may only be used for digital assets.

# MT 586 - 48. Field 70D: Narrative: Denomination Choice

### Format

| Option D | :4!c//6*35x | (Qualifier)(Narrative) |
|---|---|---|

### Presence

Optional in mandatory subsequence B4

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DENC | N | | D | Denomination Choice |

### Definition

This qualified generic field specifies:

| DENC | Denomination Choice | Provides the denominations to be delivered/received. |
|---|---|---|

### Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 586 - 49. Field 97a: Account: Cash Account

### Format

| Option A | :4!c//35x | (Qualifier)(Account Number) |
|---|---|---|
| Option E | :4!c//34x | (Qualifier)(International Bank Account Number) |

### Presence

Optional in mandatory subsequence B4

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | CASH | N | | A or E | Cash Account |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| CASH | Cash Account | Account from/to which a payment is to be/has been done. |

# MT 586 - 50. Field 94a: Place: Place of Safekeeping

### Format

| | | |
|---|---|---|
| Option B | `:4!c/[8c]/4!c[/30x]` | (Qualifier)(Data Source Scheme)(Place Code)(Narrative) |
| Option C | `:4!c//2!a` | (Qualifier)(Country Code) |
| Option F | `:4!c//4!c/4!a2!a2!c[3!c]` | (Qualifier)(Place Code)(Identifier Code) |
| Option L | `:4!c//18!c2!n` | (Qualifier)(Legal Entity Identifier) |

### Presence

Optional in mandatory subsequence B4

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|-----------------------|
| 1 | O | SAFE | R | C12 | B, C, F, or L | Place of Safekeeping |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| SAFE | Place of Safekeeping | Location where the financial instruments are/will be safekept. |

### Codes

In option B, if Data Source Scheme is not present, Place Code must contain the following code (Error code(s): K94):

| | | |
|---|---|---|
| SHHE | Shares Held Elsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

**Codes**

In option F, Place Code must contain one of the following codes (Error code(s): K94):

| | | |
|---|---|---|
| CUST | Local Custodian | Financial instruments held at a local custodian. |
| ICSD | International Central Securities Depository | Financial instruments held at an International Central Securities Depository. |
| NCSD | National Central Securities Depository | Financial instruments held at a National Central Securities Depository. |
| SHHE | Shares Held Elsewhere | Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 51. Field 16R: Start of Block

**Format**

| Option R | 16c |
|---|---|

**Presence**

Mandatory in optional subsequence B4a

**Definition**

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

| | |
|---|---|
| BREAK | Quantity Breakdown |

# MT 586 - 52. Field 13B: Number Identification: Lot Number

**Format**

| Option B | :4!c/[8c]/30x | (Qualifier)(Data Source Scheme) (Number) |
|---|---|---|

**Presence**

Optional in optional subsequence B4a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | LOTS | N | | B | Lot Number |

**Definition**

This qualified generic field specifies:

LOTS    Lot Number    Number identifying a lot constituting the financial instrument.

**Network Validated Rules**

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 53. Field 36a: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

**Format**

| | | |
|--|--|--|
| Option B | `:4!c//4!c/15d` | (Qualifier)(Quantity Type Code) (Quantity) |
| Option D | `:4!c//4!c/30d` | (Qualifier)(Quantity Type Code) (Quantity of Digital Tokens) |

**Presence**

Optional in optional subsequence B4a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | LOTS | N | | B or D | Quantity of Financial Instrument In The Lot |

**Definition**

This qualified generic field specifies:

LOTS    Quantity of Financial Instrument In The Lot    Quantity of financial instruments that is part of the lot described.

### Codes

In option B, Quantity Type Code must contain one of the following codes (Error code(s): K36):

| | | |
|---|---|---|
| AMOR | Amortised Value | Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount. |
| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

### Codes

In option D, Quantity Type Code must contain the following code (Error code(s): K36):

| | | |
|---|---|---|
| DITU | Digital Token Unit Number | Quantity of digital token expressed as a number, for example, a number of blockchain tokens. |

### Network Validated Rules

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

### Usage Rules

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

Format option D may only be used for digital assets.

## MT 586 - 54. Field 98a: Date/Time: Lot Date/Time

### Format

| | | |
|---|---|---|
| Option A | `:4!c//8!n` | (Qualifier)(Date) |
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |
| Option E | `:4!c//8!n6!n[,3n][/ [N]2!n[2!n]]` | (Qualifier)(Date)(Time)(Decimals)(UTC Indicator) |

### Presence

Optional in optional subsequence B4a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | LOTS | N | | A, C, or E | Lot Date/Time |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| LOTS | Lot Date/Time | Date/time at which the lot was purchased. |

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign ([N]) must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

**Example**

Examples of format option E usage:

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 2 tenths of a second

  `:98E::LOTS//20061023123548,2`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 25 hundreds of a second, UTC time +2

  `:98E::LOTS//20061023123548,25/02`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 4

  `:98E::LOTS//20061023123548/N04`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 2h30

  `:98E::LOTS//20061023123548/N0230`

# MT 586 - 55. Field 90a: Price: Book/Lot Price

**Format**

| Option A | `:4!c//4!c/[N]15d` | (Qualifier)(Percentage Type Code) (Sign)(Price) |
|---|---|---|
| Option B | `:4!c//4!c/3!a15d` | (Qualifier)(Amount Type Code) (Currency Code)(Price) |

**Presence**

Optional in optional subsequence B4a

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | LOTS | N | | A or B | Book/Lot Price |

**Definition**

This qualified generic field specifies:

| LOTS | Book/Lot Price | Price at which the lot was purchased. |
|------|----------------|---------------------------------------|

### Codes

In option A, Percentage Type Code must contain one of the following codes (Error code(s): K90):

| DISC | Discount | Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100. |
|------|----------|-----------------------------------------------------------------------------------------------------------------------------------------|
| PRCT | Percentage | Price expressed as a percentage of par. |
| PREM | Premium | Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100. |
| YIEL | Yield | Price expressed as a yield. |

### Codes

In option B, Amount Type Code must contain one of the following codes (Error code(s): K90):

| ACTU | Actual Amount | Price expressed as an amount of currency per unit or per share. |
|------|---------------|----------------------------------------------------------------|
| DISC | Discount | Price expressed as a discount amount. |
| PREM | Premium | Price expressed as a premium. |

### Network Validated Rules

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. (Error code(s): T40, T43).

Sign may only be present if Percentage Type Code is YIEL (Error code(s): T69).

If Price is zero, Sign must not be present (Error code(s): T14).

### Usage Rules

The number of decimal digits in Price is not validated against the currency specified.

Sign must be present when Price is negative.

# MT 586 - 56. Field 22F: Indicator: Type of Price Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Indicator) |
|----------|---------------|---------------------------------------------|

### Presence

Optional in optional subsequence B4a

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PRIC | N | | F | Type of Price Indicator |

**Definition**

This qualified generic field specifies:

| PRIC | Type of Price Indicator | Specifies the type of transaction price. |
|------|------|------|

**Codes**

If Data Source Scheme is not present, Indicator must contain the following code (Error code(s): `K22`):

| AVER | Average Price | Price is an average price. |
|------|------|------|

# MT 586 - 57. Field 16S: End of Block

**Format**

| Option S | 16c |
|------|------|

**Presence**

Mandatory in optional subsequence B4a

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

| BREAK | Quantity Breakdown |
|------|------|

# MT 586 - 58. Field 16S: End of Block

**Format**

| Option S | 16c |
|------|------|

**Presence**

Mandatory in mandatory subsequence B4

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

FIAC   Financial Instrument/Account

## MT 586 - 59. Field 16R: Start of Block

### Format

Option R     16c

### Presence

Mandatory in optional subsequence B5

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

REPO   Two Leg Transaction Details

## MT 586 - 60. Field 98a: Date/Time: Closing Date/Time

### Format

| Option A | :4!c//8!n | (Qualifier)(Date) |
|---|---|---|
| Option B | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Date Code) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

### Presence

Optional in optional subsequence B5

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | TERM | N | | A, B, or C | Closing Date/Time |

### Definition

This qualified generic field specifies:

| TERM | Closing Date/Time | Closing date/time or maturity date/time of the transaction. |

### Codes

In option B, if Data Source Scheme is not present, Date Code must contain the following code (Error code(s): K98):

| OPEN | Open-Dated | Date/time has not been established. |

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 586 - 61. Field 22F: Indicator

### Format

| Option F | :4!c/[8c]/4!c | (Qualifier)(Data Source Scheme)(Indicator) |

### Presence

Optional in optional subsequence B5

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | RERT | N | | F | Rate Type |
| 2 | O | LEGA | N | | F | Legal Framework Indicator |
| 3 | O | OMAT | N | | F | Maturity Date Modification Indicator |
| 4 | O | INTR | N | | F | Interest Payment Indicator |

### Definition

This qualified generic field specifies:

| INTR | Interest Payment Indicator | Specifies whether the interest is to be paid to the collateral giver or taker. |
| LEGA | Legal Framework Indicator | Legal framework of the transaction. |

| OMAT | Maturity Date Modification Indicator | Specifies whether the maturity date of the securities financing transaction may be modified. |
| RERT | Rate Type | Specifies whether the rate is fixed or variable. |

### Codes

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| FIXE | Fixed | Rate is fixed. |
| FORF | Forfeit | No specific rate applies to the transaction, only a forfeit. |
| VARI | Variable | Rate is variable. |

### Codes

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain the following code (Error code(s): K22):

| FRAN | Pension Livrée | Relates to the French legal framework for repos, that is, relates to a "Pension Livrée". |

### Codes

If Qualifier is OMAT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| MATA | Allowed | Maturity date modification is allowed. |
| MATN | Not Allowed | Maturity date modification is not allowed. |

### Codes

If Qualifier is INTR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| GIVE | Collateral Giver | Interest is paid to the collateral giver. |
| TAKE | Collateral Taker | Interest is paid to the collateral taker. |

## MT 586 - 62. Field 20C: Reference

### Format

| Option C | :4!c//16x | (Qualifier)(Reference) |

**Presence**

Optional in optional subsequence B5

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | SECO | N | | C | Second Leg Reference |
| 2 | O | REPO | N | | C | Transaction Reference |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| REPO | Transaction Reference | Reference common to all the collateral pieces (one or many). |
| SECO | Second Leg Reference | Reference of the second leg of the transaction. |

**Network Validated Rules**

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

# MT 586 - 63. Field 92a: Rate

**Format**

| Option A | :4!c//[N]15d | (Qualifier)(Sign)(Rate) |
|----------|--------------|-------------------------|
| Option C | :4!c/[8c]/24x | (Qualifier)(Data Source Scheme)(Rate Name) |

**Presence**

Optional in optional subsequence B5

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|----------------------|
| 1 | O | VASU | N | | C | Variable Rate Support |
| 2 | O | REPO | N | | A | Repurchase Rate |
| 3 | O | RSPR | N | | A | Spread Rate |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| REPO | Repurchase Rate | Repurchase rate used to calculate the repurchase amount. |
| RSPR | Spread Rate | Margin over or under an index that determines the repurchase rate. |
| VASU | Variable Rate Support | Index or support rate used together with the spread to calculate the repurchase rate. |

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

If Rate is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

# MT 586 - 64. Field 99B: Number Count: Transaction Call Delay

**Format**

| Option B | :4!c//3!n | (Qualifier)(Number) |
|---|---|---|

**Presence**

Optional in optional subsequence B5

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | CADE | N | | B | Transaction Call Delay |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| CADE | Transaction Call Delay | Minimum number of days' notice a counterparty needs for terminating the transaction. |

# MT 586 - 65. Field 19A: Amount

### Format

| Option A | :4!c//[N]3!a15d | (Qualifier)(Sign)(Currency Code)(Amount) |

### Presence

Optional in optional subsequence B5

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|------------------------|
| 1 | O | TRTE | N | | A | Termination Transaction Amount |
| 2 | O | ACRU | N | | A | Accrued Interest Amount |

### Definition

This qualified generic field specifies:

| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between two periods (for second leg). |
| TRTE | Termination Transaction Amount | Total amount of money to be settled to terminate the transaction. |

### Network Validated Rules

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

### Usage Rules

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

# MT 586 - 66. Field 70C: Narrative: Second Leg Narrative

### Format

| Option C | :4!c//4*35x | (Qualifier)(Narrative) |

### Presence

Optional in optional subsequence B5

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | SECO | N | | C | Second Leg Narrative |

### Definition

This qualified generic field specifies:

| | | |
|------|------------------------|-------------------------------------------------------------------|
| SECO | Second Leg Narrative | Provides additional information about the second leg in narrative form. |

### Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 586 - 67. Field 16S: End of Block

### Format

Option S    16c

### Presence

Mandatory in optional subsequence B5

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): `T92`):

REPO    Two Leg Transaction Details

# MT 586 - 68. Field 16R: Start of Block

### Format

Option R    16c

### Presence

Mandatory in mandatory subsequence B6

### Definition

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): `T92`):

SETDET      Settlement Details

# MT 586 - 69. Field 22F: Indicator

**Format**

Option F        `:4!c/[8c]/4!c`        (Qualifier)(Data Source Scheme)
(Indicator)

**Presence**

Mandatory in mandatory subsequence B6

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | M | SETR | N | | F | Type of Settlement Transaction Indicator |
| 2 | O | STCO | R | C10 | F | Settlement Transaction Condition Indicator |
| 3 | O | STAM | N | | F | Stamp Duty Indicator |
| 4 | O | RTGS | N | | F | Securities Real-Time Gross Settlement Indicator |
| 5 | O | REGT | N | | F | Registration Indicator |
| 6 | O | BENE | N | | F | Beneficial Ownership Indicator |
| 7 | O | CASY | N | | F | Cash Settlement System Indicator |
| 8 | O | MACL | N | | F | Market Side Indicator |
| 9 | O | REPT | N | | F | Repurchase Type Indicator |

**Definition**

This qualified generic field specifies:

BENE      Beneficial
Ownership
Indicator      Specifies whether there is change of beneficial ownership.

CASY      Cash Settlement
System Indicator      Specifies what cash settlement system is instructed to be used.

| MACL | Market Side Indicator | Specifies whether an instruction is for a market side or a client side transaction. |
|------|----------------------|-----------------------------------|
| REGT | Registration Indicator | Specifies whether registration should occur upon receipt. |
| REPT | Repurchase Type Indicator | Specifies the type of repurchase transaction. |
| RTGS | Securities Real-Time Gross Settlement Indicator | Specifies whether the settlement transaction is to be settled through an RTGS or a non RTGS system. |
| SETR | Type of Settlement Transaction Indicator | Specifies underlying information regarding the type of settlement transaction. |
| STAM | Stamp Duty Indicator | Specifies the stamp duty type or exemption reason applicable to the settlement instruction. |
| STCO | Settlement Transaction Condition Indicator | Specifies the conditions under which the order/trade is to be settled. |

**Codes**

If Qualifier is SETR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BSBK | Buy Sell Back | Relates to a buy sell back transaction. |
|------|---------------|-----------------------------------|
| BYIY | Buy In | The transaction relates to a buy-in by the market following a delivery transaction failure. |
| CNCB | Central Bank Collateral Operation | Relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations. |
| COLI | Collateral In | Relates to a collateral transaction, from the point of view of the collateral taker or its agent. |
| COLO | Collateral Out | Relates to a collateral transaction, from the point of view of the collateral giver or its agent. |
| CONV | DR Conversion | Relates to a depository receipt conversion. |
| ISSU | Issuance | Relates to the issuance of a security such as an equity or a depository receipt. |
| MKDW | Mark-Down | Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corp. event realigned). |

| MKUP | Mark-Up | Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned). |
| NETT | Netting | Relates to the netting of settlement instructions. |
| NSYN | Non Syndicated | Relates to the issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement. |
| OWNE | External Account Transfer | Relates to an account transfer involving more than one instructing party (messages sender) and/or account servicer (messages receiver). |
| OWNI | Internal Account Transfer | Relates to an account transfer involving one instructing party (messages sender) at one account servicer (messages receiver). |
| PAIR | Pair-Off | Relates to a pair-off: the transaction is paired off and netted against one or more previous transactions. |
| PLAC | Placement | Relates to the placement/new issue of a financial instrument. |
| PORT | Portfolio Move | Relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such. |
| PREA | Pre-Advice | Relates to a pre-advice, that is for matching purposes only. |
| REAL | Realignment | Relates to a realignment of positions. |
| REDI | Withdrawal | Relates to the withdrawal of specified amounts from specified sub-accounts. |
| REDM | Redemption (Funds) | Relates to a redemption of Funds (Funds Industry ONLY). |
| RELE | DR Release/ Cancellation | Relates to a release (into/from local) of Depository Receipt operation. |
| REPU | Repo | Relates to a repurchase agreement transaction. |
| RVPO | Reverse Repo | Relates to a reverse repurchase agreement transaction. |
| SBBK | Sell Buy Back | Relates to a sell buy back transaction. |
| SECB | Securities Borrowing | Relates to a securities borrowing operation. |
| SECL | Securities Lending | Relates to a securities lending operation. |
| SUBS | Subscription (Funds) | Relates to a subscription to funds (Funds Industry ONLY). |
| SWIF | Switch From | Transaction is a change of an investment from one sub-fund to another sub-fund (redemption-leg). |

| SWIT | Switch To | Transaction is a change of an investment from one sub-fund to another sub-fund (subscription-leg). |
| SYND | Syndicate of Underwriters | Relates to the issue of financial instruments through a syndicate of underwriters and a Lead Manager. |
| TRAD | Trade | Relates to the settlement of a trade. |
| TRPO | Triparty Repo | Relates to a triparty repurchase agreement. |
| TRVO | Triparty Reverse Repo | Relates to a triparty reverse repurchase agreement. |
| TURN | Turnaround | Relates to a turnaround: the same security is bought and sold to settle the same day, to or from different brokers. |

## Codes

If Qualifier is STCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| BPSS | Partial Successful Buy-In | Identification of settlement instructions created as a result of a partial successful buy-in. |
| CLEN | Clean | Tax-exempt financial instruments are to be settled. |
| DIRT | Dirty | Taxable financial instruments are to be settled. |
| DLWM | Delivery Without Matching | Matching receipt instruction not required (only for concerned ICSD and CSD). |
| DRAW | Drawn | Settlement transactions relates to drawn securities. |
| NOMC | No Automatic Market Claim | No market claim should be automatically generated. |
| NPAR | No Partial Settlement Allowed | Partial settlement is not allowed. |
| PART | Partial Settlement | Partial settlement is allowed. |
| PHYS | Physical | Securities are to be physically settled. |
| SPDL | Special Delivery | Settlement transactions to be settled with special delivery. |
| SPST | Split Settlement | Money and financial instruments settle in different locations. |

## Codes

If Qualifier is RTGS and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NRTG | Non-RTGS | Settle through the non-RTGS system. If there is a standing instruction in place for settlement through the RTGS instruction, then this standing instruction is to be ignored. |

| YRTG | RTGS | Settle through the RTGS system. If there is a standing instruction in place for settlement through the non-RTGS system, then this standing instruction is to be ignored. |

### Codes

If Qualifier is REGT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NREG | Street Name | Hold the securities in street name. If there is a standing instruction in place to register on receipt, then this standing instruction is to be ignored. |
| YREG | Register | Register on receipt. If there is a standing instruction in place to hold the securities in street name, then this standing instruction is to be ignored. |

### Codes

If Qualifier is BENE and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| NBEN | NCBO | No Change of Beneficial Ownership (NCBO). If a standing instruction is in place for change of beneficial ownership (CBO), then this standing instruction is to be ignored. |
| YBEN | CBO | Change of Beneficial Ownership (CBO). If a standing instruction is in place for no change of beneficial ownership (NCBO), then this standing instruction is to be ignored. |

### Codes

If Qualifier is CASY and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| GROS | Gross Settlement System | Settle money through gross settlement system. |
| NETS | Net Settlement System | Settle money through net settlement system. |

### Codes

If Qualifier is MACL and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CLNT | Client Side | Instruction is for a client side transaction. |
| MAKT | Market Side | Instruction is for a market side transaction. |

### Codes

If Qualifier is REPT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CADJ | Swap/Substitution | Relates to a repo collateral substitution. |
| TOPU | Top-Up | Relates to a cover of securities position due to deficit of collateral following mark to market valuation. |
| WTHD | Withdrawal | Relates to a return of securities position due to excess of collateral following mark to market valuation. |

### Codes

If Qualifier is STAM, the Data Source Scheme must be used to indicate the stamp duty type or reason, for example, in Australia (XASX), in the United Kingdom and Ireland (CRST), in South Africa (XJSE), etc.

### Usage Rules

The Qualifier SETR is to be used with code PREA (Preadvice) only in communications between CSD/ICSD and their participants.

The use of settlement transaction type codes REAL and NETT, is governed by the existence of a bilateral agreement.

# MT 586 - 70. Field 16R: Start of Block

### Format

| Option R | 16c |

### Presence

Mandatory in mandatory subsequence B6a

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

SETPRTY          Settlement Parties

# MT 586 - 71. Field 95a: Party

### Format

| Option C | :4!c//2!a | (Qualifier)(Country Code) |
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |
| Option Q | :4!c//4*35x | (Qualifier)(Name and Address) |
| Option R | :4!c/8c/34x | (Qualifier)(Data Source Scheme) (Proprietary Code) |

Option S          :4!c/[8c]/4!c/2!a/30x   (Qualifier)(Data Source Scheme)(Type
                                          of ID)(Country Code)(Alternate ID)

### Presence

Mandatory in mandatory subsequence B6a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|------------------------|
| 1 | M | BUYR | N | C5, C7 | P, Q, or R | Buyer |
| | or | DEAG | N | C5, C6 | P, Q, or R | Delivering Agent |
| | or | DECU | N | C5, C7 | P, Q, or R | Deliverer's Custodian |
| | or | DEI1 | N | C5, C7 | P, Q, or R | Deliverer's Intermediary 1 |
| | or | DEI2 | N | C5, C7 | P, Q, or R | Deliverer's Intermediary 2 |
| | or | PSET | N | C5, C9 | C, P, or Q | Place of Settlement |
| | or | REAG | N | C5, C6 | P, Q, or R | Receiving Agent |
| | or | RECU | N | C5, C7 | P, Q, or R | Receiver's Custodian |
| | or | REI1 | N | C5, C7 | P, Q, or R | Receiver's Intermediary 1 |
| | or | REI2 | N | C5, C7 | P, Q, or R | Receiver's Intermediary 2 |
| | or | SELL | N | C5, C7 | P, Q, or R | Seller |
| 2 | O | ALTE | R | C12 | L or S | Alternate Identification |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| ALTE | Alternate Identification | Alternate identification for a party. |
| BUYR | Buyer | Party that receives the financial instrument. |

| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
|------|------------------|---------------------------------------------------------------|
| DECU | Deliverer's Custodian | Party that interacts with the delivering agent unless intermediaries exist. |
| DEI1 | Deliverer's Intermediary 1 | Party that interacts with the delivering intermediary 2, if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent. |
| DEI2 | Deliverer's Intermediary 2 | When present, party that interacts with the delivering agent. |
| PSET | Place of Settlement | Place of settlement. |
| REAG | Receiving Agent | Receiving party that interacts with the place of settlement. |
| RECU | Receiver's Custodian | Party that interacts with the receiving agent unless intermediaries exist. |
| REI1 | Receiver's Intermediary 1 | Party that interacts with the receiving intermediary 2, if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent. |
| REI2 | Receiver's Intermediary 2 | When present, party that interacts with the receiving agent. |
| SELL | Seller | Party that delivers the financial instrument. |

**Codes**

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

| ARNU | Alien Registration Number | Number assigned by a government agency to identify foreign nationals. |
|------|---------------------------|----------------------------------------------------------------------|
| CCPT | Passport Number | Number assigned by a passport authority. |
| CHTY | Tax Exempt Identification Number | Number assigned to a tax exempt entity. |
| CORP | Corporate Identification | Number assigned to a corporate entity. |
| DRLC | Driver's Licence Number | Number assigned to a driver's licence. |
| FIIN | Foreign Investment Identity Number | Number assigned to a foreign investor (other than the alien number). |
| TXID | Tax Identification Number | Number assigned by a tax authority to an entity. |

**Network Validated Rules**

Country Code must be a valid ISO country code (Error code(s): `T73`).

Identifier Code must be a registered BIC (Error code(s): `T27`, `T28`, `T29`, `T45`).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): `T26`).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in this sequence.

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the Category 5 Securities Markets Message Usage Guidelines.

# MT 586 - 72. Field 97a: Account

**Format**

| Option A | `:4!c//35x` | (Qualifier)(Account Number) |
|---|---|---|
| Option B | `:4!c/[8c]/4!c/35x` | (Qualifier)(Data Source Scheme)(Account Type Code)(Account Number) |
| Option D | `:4!c/[8c]/140x` | (Qualifier)(Data Source Scheme)(Identification of Blockchain or Wallet) |

**Presence**

Optional in mandatory subsequence B6a

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | BCAW | N | C9 | D | Blockchain Address or Wallet |
| | or | SAFE | N | C9 | A or B | Safekeeping Account |

**Definition**

This qualified generic field specifies:

| BCAW | Blockchain Address or Wallet | Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets. |
|------|------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|
| SAFE | Safekeeping Account | Account where financial instruments are maintained. |

### Codes

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

### Usage Rules

In option B, Account Type Code specifies the type of account needed to fully identify the account.

The account provided is the account of the party specified in this sequence.

## MT 586 - 73. Field 98a: Date/Time: Processing Date/Time

### Format

| Option A | `:4!c//8!n` | (Qualifier)(Date) |
|----------|-------------|-------------------|
| Option C | `:4!c//8!n6!n` | (Qualifier)(Date)(Time) |

### Presence

Optional in mandatory subsequence B6a

### Qualifier

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 1 | O | PROC | N | | A or C | Processing Date/Time |

### Definition

This qualified generic field specifies:

| PROC | Processing Date/ Time | Date/time at which the instruction was processed by the specified party. |
|------|------------------------|---------------------------------------------------------------------------|

### Network Validated Rules

Date must be a valid date expressed as YYYYMMDD (Error code(s): `T50`).

Time must be a valid time expressed as HHMMSS (Error code(s): `T38`).

## MT 586 - 74. Field 20C: Reference: Processing Reference

### Format

| | | |
|---|---|---|
| Option C | :4!c//16x | (Qualifier)(Reference) |

### Presence

Optional in mandatory subsequence B6a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | PROC | N | | C | Processing Reference |

### Definition

This qualified generic field specifies:

| | | |
|---|---|---|
| PROC | Processing Reference | Reference meaningful to the party identified. |

### Network Validated Rules

Reference must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

## MT 586 - 75. Field 70a: Narrative

### Format

| | | |
|---|---|---|
| Option C | :4!c//4*35x | (Qualifier)(Narrative) |
| Option D | :4!c//6*35x | (Qualifier)(Narrative) |
| Option E | :4!c//10*35x | (Qualifier)(Narrative) |

### Presence

Optional in mandatory subsequence B6a

### Qualifier

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | DECL | N | | E | Declaration Details |
| 2 | O | REGI | N | | D | Registration Details |

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|----|---------|-----------------------|
| 3 | O | PACO | N | | C | Party Narrative |

### Definition

This qualified generic field specifies:

| | | |
|------|------|------|
| DECL | Declaration Details | Provides declaration details narrative relative to the party. |
| PACO | Party Narrative | Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message. |
| REGI | Registration Details | Provides information required for the registration. |

### Usage Rules

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

# MT 586 - 76. Field 16S: End of Block

### Format

Option S          16c

### Presence

Mandatory in mandatory subsequence B6a

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

SETPRTY          Settlement Parties

# MT 586 - 77. Field 16R: Start of Block

### Format

Option R          16c

### Presence

Mandatory in optional subsequence B6b

### Definition

This field specifies the start of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

AMT          Amounts

# MT 586 - 78. Field 19A: Amount

**Format**

| Option A | :4!c//[N]3!a15d | (Qualifier)(Sign)(Currency Code) (Amount) |
|---|---|---|

**Presence**

Mandatory in optional subsequence B6b

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | M | ACRU | N | C3 | A | Accrued Interest Amount |
|  | or | CHAR | N | C3 | A | Charges/Fees |
|  | or | DEAL | N | C3 | A | Trade Amount |
|  | or | EXEC | N | C3 | A | Executing Broker's Amount |
|  | or | LOCL | N | C3 | A | Local Tax |
|  | or | LOCO | N | C3 | A | Local Broker's Commission |
|  | or | OTHR | N | C3 | A | Other Amount |
|  | or | SETT | N | C2, C3, C10 | A | Settlement Amount |
|  | or | STAM | N | C3 | A | Stamp Duty |
|  | or | TRAX | N | C3 | A | Transaction Tax |
|  | or | WITH | N | C3 | A | Withholding Tax |
|  | or | COAX | N | C3 | A | Consumption Tax |
| 2 | O | RESU | N | C4 | A | Resulting Amount |

**Definition**

This qualified generic field specifies:

| ACRU | Accrued Interest Amount | Amount of interest that has been accrued in between coupon payment periods. |
| CHAR | Charges/Fees | Amount of money paid for the provision of financial services that cannot be categorised by another qualifier. |
| COAX | Consumption Tax | Amount of consumption tax. |
| DEAL | Trade Amount | Principal amount of a trade (price multiplied by quantity). |
| EXEC | Executing Broker's Amount | Amount of money paid to an executing broker as a commission. |
| LOCL | Local Tax | Amount of tax charged by the jurisdiction in which the financial instrument settles. |
| LOCO | Local Broker's Commission | Amount of commission paid to a local broker. |
| OTHR | Other Amount | Amount of money that cannot be categorised. |
| RESU | Resulting Amount | Amount of money that results from a foreign exchange conversion. |
| SETT | Settlement Amount | Total amount of money to be paid or received in exchange for the financial instrument. |
| STAM | Stamp Duty | Amount of stamp duty. |
| TRAX | Transaction Tax | Amount of transaction tax. |
| WITH | Withholding Tax | Amount of money that will be withheld by a tax authority. |

**Network Validated Rules**

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

If Amount is zero, Sign must not be present (Error code(s): T14).

**Usage Rules**

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

# MT 586 - 79. Field 98a: Date/Time: Value Date/Time

**Format**

| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

**Presence**

Conditional (see rule C10) in optional subsequence B6b

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | VALU | N | C10 | A or C | Value Date/Time |

**Definition**

This qualified generic field specifies:

| VALU | Value Date/Time | Date/time at which cash becomes available to the account owner (in a credit entry), or cease to be available to the account owner (in a debit entry). |
|------|-----------------|---|

**Network Validated Rules**

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

# MT 586 - 80. Field 92B: Rate: Exchange Rate

**Format**

| Option B | :4!c//3!a/3!a/15d | (Qualifier)(First Currency Code) (Second Currency Code)(Rate) |
|----------|-------------------|---|

**Presence**

Optional in optional subsequence B6b

**Qualifier**

(Error code(s): T89)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|-------|-----|-----------|-----|-----|---------|----------------------|
| 1 | O | EXCH | N | C4 | B | Exchange Rate |

**Definition**

This qualified generic field specifies:

| EXCH | Exchange Rate | Exchange rate between the Amount and the Resulting Amount. |
|------|---------------|---|

**Network Validated Rules**

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (Error code(s): T52).

**Usage Rules**

The order of the two currencies specified here is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency (1,00 of First Currency Code = [Rate] of Second Currency Code).

**Example**

The exchange rate between US Dollars and Pounds Sterling can be shown as:

```
:92B::EXCH//GBP/USD/1,619 (1,00 GBP = 1,619 USD)
```

or as

```
:92B::EXCH//USD/GBP/0,618 (1,00 USD = 0,618 GBP)
```

# MT 586 - 81. Field 16S: End of Block

### Format

Option S                16c

### Presence

Mandatory in optional subsequence B6b

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

AMT            Amounts

# MT 586 - 82. Field 16S: End of Block

### Format

Option S                16c

### Presence

Mandatory in mandatory subsequence B6

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

SETDET     Settlement Details

# MT 586 - 83. Field 16S: End of Block

### Format

Option S          16c

### Presence

Mandatory in optional sequence B

### Definition

This field specifies the end of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

ALLDET     Allegement Details

# MT 586 - 84. Field 16R: Start of Block

### Format

Option R          16c

### Presence

Mandatory in optional sequence C

### Definition

This field specifies the start of a block and the name of that block.

### Codes

This field must contain the following code (Error code(s): T92):

ADDINFO        Additional Information

# MT 586 - 85. Field 95a: Party

### Format

| Option C | :4!c//2!a | (Qualifier)(Country Code) |
|---|---|---|
| Option L | :4!c//18!c2!n | (Qualifier)(Legal Entity Identifier) |
| Option P | :4!c//4!a2!a2!c[3!c] | (Qualifier)(Identifier Code) |

| | | |
|---|---|---|
| Option Q | `:4!c//4*35x` | (Qualifier)(Name and Address) |
| Option R | `:4!c/8c/34x` | (Qualifier)(Data Source Scheme)(Proprietary Code) |
| Option S | `:4!c/[8c]/4!c/2!a/30x` | (Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID) |

**Presence**

Optional in optional sequence C

**Qualifier**

(Error code(s): `T89`)

| Order | M/O | Qualifier | R/N | CR | Options | Qualifier Description |
|---|---|---|---|---|---|---|
| 1 | O | INVE | N | | C, P, Q, or R | Investor |
| 2 | O | MEOR | N | C13 | P, Q, or R | Originator of Message |
| 3 | O | MERE | N | C13 | P, Q, or R | Recipient of Message |
| 4 | O | EXCH | N | | P, Q, or R | Stock Exchange |
| 5 | O | TRRE | N | | P, Q, or R | Trade Regulator |
| 6 | O | ALTE | R | C12, C13 | L or S | Alternate Identification |
| 7 | O | TRAG | N | | P, Q, or R | Triparty Agent |
| 8 | O | QFIN | N | | P, Q, or R | Qualified Foreign Intermediary |

**Definition**

This qualified generic field specifies:

| | | |
|---|---|---|
| ALTE | Alternate Identification | Alternate identification for a party. |
| EXCH | Stock Exchange | Party that identifies the stock exchange. |
| INVE | Investor | Instructing party, either an individual or organisation, whose assets are being invested. |
| MEOR | Originator of Message | Party that originated the message, if other than the Sender. |

| MERE | Recipient of Message | Party that is the final destination of the message, if other than the Receiver. |
| QFIN | Qualified Foreign Intermediary | Foreign financial institution that has been authorized by local authorities to act as account management institution in the country. |
| TRAG | Triparty Agent | Party that handles tri-party transactions. |
| TRRE | Trade Regulator | Party that identifies the trade regulator. |

**Codes**

In option S, if Qualifier is ALTE and Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

| ARNU | Alien Registration Number | Number assigned by a government agency to identify foreign nationals. |
| CCPT | Passport Number | Number assigned by a passport authority. |
| CHTY | Tax Exempt Identification Number | Number assigned to a tax exempt entity. |
| CORP | Corporate Identification | Number assigned to a corporate entity. |
| DRLC | Driver's Licence Number | Number assigned to a driver's licence. |
| FIIN | Foreign Investment Identity Number | Number assigned to a foreign investor (other than the alien number). |
| TXID | Tax Identification Number | Number assigned by a tax authority to an entity. |

**Network Validated Rules**

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

**Usage Rules**

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification that can be used to give an alternate identification of the party identified in this sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in this sequence.

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

# MT 586 - 86. Field 16S: End of Block

**Format**

Option S                          16c

**Presence**

Mandatory in optional sequence C

**Definition**

This field specifies the end of a block and the name of that block.

**Codes**

This field must contain the following code (Error code(s): T92):

ADDINFO            Additional Information
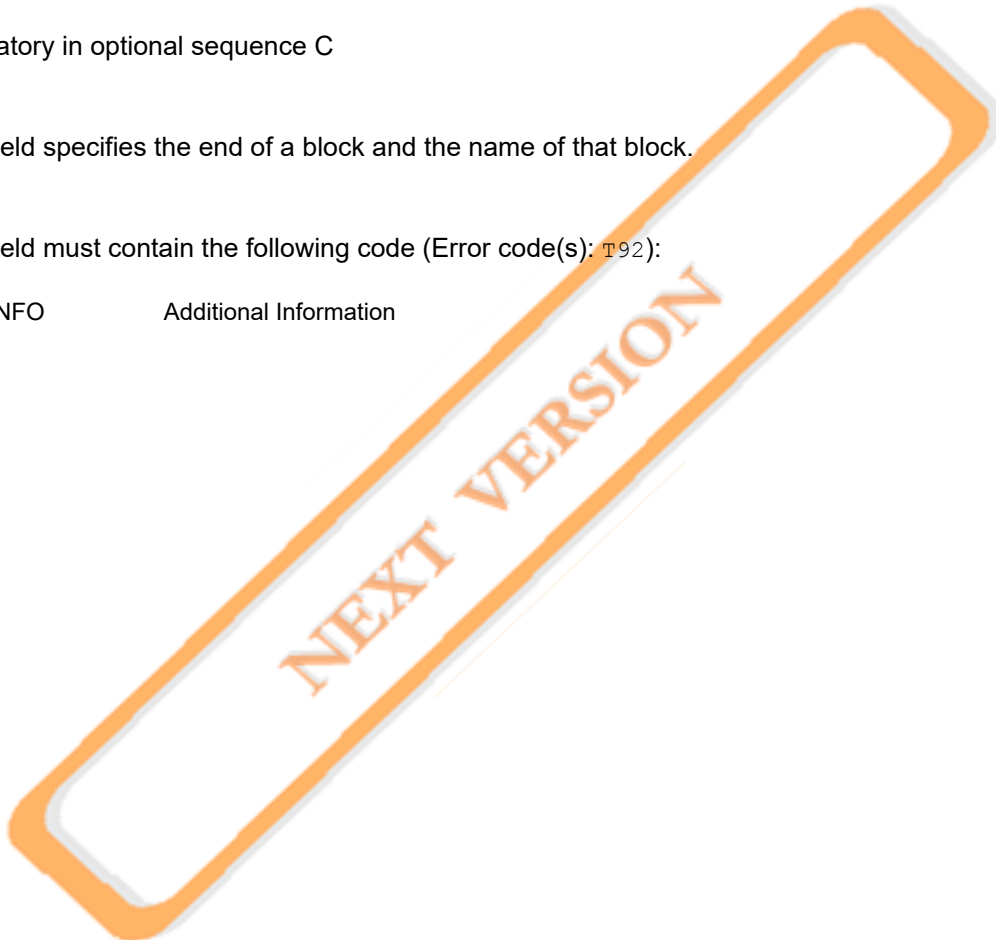
# MT 590 Advice of Charges, Interest and Other Adjustments

See Category n - Common Group Messages, *Chapter n90 Advice of Charges, Interest and Other Adjustments* for details concerning this message type.

# MT 591 Request for Payment of Charges, Interest and Other Expenses

See Category n - Common Group Messages, *Chapter n91 Request for Payment of Charges, Interest and Other Expenses* for details concerning this message type.

# MT 592 Request for Cancellation

See [Category n - Common Group Messages](#), *Chapter n92 Request for Cancellation* for details concerning this message type.

# MT 595 Queries

See Category n - Common Group Messages, *Chapter n95 Queries* for details concerning this message type.

# MT 596 Answers

See Category n - Common Group Messages, *Chapter n96 Answers* for details concerning this message type.

# MT 598 Proprietary Message

See Category n - Common Group Messages, *Chapter n98 Proprietary Message* for details concerning this message type.

# MT 599 Free Format Message

See Category n - Common Group Messages, *Chapter n99 Free Format Message* for details concerning this message type.

# Glossary of Terms

In addition to the definitions which appear in the Standards MT General Information, Glossary of Terms, the following terms apply to Category 5 messages:

| | |
|---|---|
| **Accrued Interest** | An amount of money representing the revenue from a security for a portion of an interest period. |
| **Advice of Execution** | A report sent by the executing party to give brief and early information about a securities deal. |
| **Advice of Income in the Form of Securities** | An advice of an event related to income in the form of additional securities derived from securities held in custody or being traded in. |
| **Advice of Money Income** | An advice of an event related to cash income derived from securities held in custody, or being dealt in. |
| **Advice of Receipt/ Delivery of Securities** | An advice which gives early information without all details, of a receipt or delivery of securities. It covers receipts and deliveries, both free and against payment. It will normally be followed by the formal and complete confirmation. |
| **Advice of Redemption** | An advice normally sent by a custodian to its customer to give a notice of a forthcoming redemption, or maturity, or advice of the money amount and details of the completed redemption. |
| **Advice of Securities Proceeds** | An advice sent by a financial intermediary acting as a collection agent and in response to a presentation of coupons, bonds or other securities due for payment. |
| **Agent** | Facility administrator(s). |
| **Agent Bank** | A bank which controls the payment mechanism of a trade. For many trades, the Agent Bank is also the Custodian Bank. |
| **AIBD The Association of International Bond Dealers** | Organisation representing Eurobond players. In addition to its representative function, it has declared its intention to apply for the status of the 'Recognised Investment Exchange' for Eurobonds in London. |
| **Arbitrage** | Buying securities in one country and selling them in another with the object of making a profit. |
| **Bearer Stocks/Shares** | Securities for which no register of ownership is kept by the company concerned. |
| **Book Value** | Book value is the price per security needed to be recorded for tax purposes in some countries. |
| **Broker** | An individual/firm licensed to trade on a particular market on behalf of investing clients. |
| **Clearstream** | Organisation fulfilling clearing, settlement and depository functions for the Eurobond market. |

| **Certificate** | The document issued by a company to a member of that company specifying the shares of stock held by them. |
|---|---|
| **Certificate Number** | A number identifying one specific document of any security issue, including transferable or negotiable receipts representing underlying securities. |
| **Clearing** | Following a trade, the transfer of the traded security from original owner to new owner, either physically or by book-entry. |
| **Components of Income/ Redemption** | Special information about the income and/or redemption amount. For instance, a specification can be given for tax purposes of what portion of the income derives from capital gains. It may also specify a payment from multiple coupons. |
| **Confirmation of Delivery Against Payment** | A confirmation with an option to include itemised accounting details, of the delivery of specified securities, physically or by book-entry, to a specified party against a specified amount of money. |
| **Confirmation of Delivery Free** | A confirmation with all details of the delivery of specified securities, physically or by book-entry, to a specified party free of payment. |
| **Confirmation of Purchase or Sale** | A confirmation sent by the executing party providing for the accounting in detail for the securities as well as the payment side of the deal. |
| **Confirmation of Receipt Against Payment** | A confirmation, with an option to include itemised accounting details, of the receipt of specified securities, physically or by book-entry, from a specified party against a specified amount of money. |
| **Confirmation of Receipt Free** | A confirmation with all details of the receipt of specified securities, physically or by book-entry, from a specified party free of payment. |
| **Coupon** | On *Bearer Securities*, a detachable part of the certificate exchangeable for dividends. Also used to denote the rate of interest on a *Fixed Interest* security. |
| **Coupon Clipping Date** | The date established by the custodian of the securities, on which the coupons are to be clipped. |
| **Coupon Due Date** | The due date of the next coupon attached to the security. |
| **Coupon Number** | The number of the next coupon due. |
| **Custodian** | A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its Agent Banks around the world. |
| **Deal Amount** | The deal price multiplied by the quantity of securities purchased/sold. |
| **Deal Price** | The currency code and the price or percentage rate at which the deal was made. Also see 'Deal Amount'. |
| **Dealer** | A firm trading for its own account. |
| **Deliver Securities Against Payment** | An instruction to deliver specified securities, physically or by book-entry, to a specified party and to receive a specified amount of money. |

| | |
|---|---|
| **Deliver Securities Free** | An instruction to deliver specified securities, physically or by book-entry, to a specified party without receiving payment. |
| **Delivery Date** | The date on which securities are to be/have been delivered/received. |
| **Denomination** | The face value expressed in terms of either nominal amount or number of shares/units represented by the security document. |
| **Distribution Ratio** | The number of rights required to subscribe to a specified number of securities. |
| **Dividend** | Payment from a company's profits to its shareholders. |
| **Dividend/Interest Rate** | The amount of income per share/unit expressed in terms of the currency code, the amount, and when necessary, the period for which the income was paid/received. |
| **Drawdown** | The difference between the price which a member of a selling group pays to the syndicate manager for a new issue and the price to the public. Also called Selling Group Commission or Reallowance. |
| **Error Rate on Clearing and Settlement** | The percentage of international trades where, due to error and delays, delivery and settlement do not occur on the date specified in the trade. |
| **Eurobonds** | Bonds, denominated in major currencies (primarily USD), for which the market is entirely international, that is, trading is not confined to domestic markets. |
| **Euroclear** | Organisation fulfilling clearing, settlement and depository functions for the Eurobond market. |
| **Euroequities** | Equities whose initial offering is made simultaneously in more than one country. |
| **Execution Date** | The date on which the Sender wishes to exercise the option. |
| **Exercise Date and Striking Price** | The last day on which the option can be exercised as well as the currency code and price at which the security can be purchased or sold on or before that date. |
| **Expiry Date** | The date on which an offer/order ceases to be valid. |
| **Final Value** | The value of the holdings specified. |
| **Global Custodian** | A financial institution, usually a bank or trust company, which manages the relationship of a market participant with its agent banks around the world. |
| **ICCH International Commodities Clearing House** | Organisation owned by major UK banks supplying trade matching and clearing services to several futures and options exchanges around the world. |
| **International Equities** | Equities where trading often involves at least one foreign counterparty, that is, where at least one counterparty is located in a country other than where the equity is listed and held. |

| **International Securities Identification Number (ISIN)** | A standard number for the identification of securities as specified in ISO 6166. |
|---|---|
| **ISCC International Securities Clearing Corporation** | A subsidiary of the National Securities Clearing Corporation (NSCC), representing US brokers and banks, charges with establishing clearing and settlement links with similar organisations in other countries. |
| **LIFFE** | London International Financial Futures Exchange. |
| **Limit** | A restriction set on an order to buy or sell, specifying a minimum selling or maximum buying price. |
| **Market Value** | The price at which quoted shares can be bought and sold on the stock exchange. |
| **NASD National Association of Securities Dealers** | Organisation representing US brokers and dealers. |
| **NASDAQ National Association of Securities Dealers and Quotes** | US organisation owned by NASD (National Association of Securities Dealers), which operates a nationwide over-the-counter trading system for equities. |
| **Net Proceeds** | Net proceeds is the total amount of money charged or paid to an account for a securities transaction. |
| **Notice of Bond Holders or Share Holders Meeting** | A notice sent by a custodian or other interested party, such as transfer agent, which requests the Receiver to inform its bond or shareholding customers about the share holders or bond holders meeting of a company. |
| **Notice of Event** | A notice sent to give particulars of an event effecting a security. |
| **Notice of Offer or Privilege** | A notice sent by a custodian to its customer which describes an offer by a third party in respect of a specified security in return for cash, other securities, or both. |
| **Notice of Rights** | A notice sent by a custodian to its customer to provide details of rights to a current or future debt or equity subscription. |
| **NSCC National Securities Clearing Corporation** | Cooperative organisation owned by the New York Stock Exchange, American Stock Exchange, National Association of Securities Dealers, and US banks and brokers, performing the clearing and settlement functions for 90% of US domestic securities trades. |
| **Option** | An agreement giving the rights to buy and sell a share at a pre-arranged price at a future date. |
| **Order to Buy** | An instruction sent by a client, or his authorised representative, to buy a given quantity of an identified security under specified conditions. |
| **Order to Sell** | An instruction sent by a client, or his authorised representative, to sell a given quantity of an identified security under specified conditions. |

| | |
|---|---|
| **Over the Counter Trading** | Trading of securities outside a recognised exchange. |
| **Paying Agent's Claim** | A claim by a paying agent for reimbursement of income, or redemption proceeds, or a combination of both. |
| **Price Limit** | A price given by the Ordering Party, lower or higher than which securities are not to be sold or bought respectively. |
| **Price per Unit** | The price of one unit of the security. |
| **Primary Market** | The markets for new issues of securities - stock options and bond flotations. |
| **Proxy** | An authorisation to vote. |
| **Proxy Deadline** | The last date on which a proxy or authorisation and instructions to vote, relative to a bond or shareholder meeting will be accepted. |
| **Proxy or Authorisation and Instructions to Vote** | A proxy or authorisation and instructions to vote sent to a custodian by a party authorised to give voting instructions concerning securities held by the custodian. |
| **Quantity of Securities** | The classification of securities and their quantity. |
| **Quantity of Securities Booked** | The classification and quantity of securities posted to a safekeeping account. |
| **Quantity of Securities Derived** | The classification and quantity of securities derived from the quantity of securities held and the distribution ratio. |
| **Receive Securities Against Payment** | An instruction to receive specified securities, physically or by book-entry, from a specified party, and to pay a specified amount of money. |
| **Receive Securities Free** | An instruction to receive specified securities, physically or by book-entry, from a specified party without paying an amount of money. |
| **Redemption Amount** | The redemption price multiplied by the quantity of securities expressed in terms of the currency code and the amount. |
| **Redemption Price** | The price or percentage price of the redemption expressed in terms of the currency code and the price. |
| **Registered Name and Place of the Company** | The official name and address of the company referred to in the message. |
| **Safekeeping Account** | The account for which securities are to be withdrawn or to which securities are to be deposited. |
| **Secondary Markets** | The markets for trading securities. |
| **Series Designation** | The differentiation of portions to the same issue. |
| **Settlement** | The procedure by which securities are exchanged free of counter value or against payment. |

| | |
|---|---|
| **Settlement Date** | The date on which securities or funds are to be exchanged. |
| **Special Concessions** | A discount from the issue price such as a drawdown. It can be expressed either as an amount of money or as a percentage rate. |
| **Statement of Holdings** | A statement sent by a custodian which lists, as of a specified date, the quantity and identification of the securities and optionally other holdings. held by the Sender for the Receiver or the Receiver's customer. The statement may also include securities held by the custodian with sub-custodians. |
| **Statement of Numbers** | A statement which gives certificate numbers of securities. |
| **Statement of Open Orders** | A statement, sent by a party which has accepted one or several orders to buy and/or sell securities, which identifies those orders, as of a specified date, which have not yet been legally agreed. |
| **Statement of Pending Transactions** | A statement sent by a custodian identifying all transactions, as of a specified date, in a specified account, for which instructions have been received but, have not yet been effected. The statement may also include future settlements or forward transactions which have become binding on the Receiver. |
| **Statement of Transactions** | A statement which lists the details of all the increases and decreases of holdings which occurred during a specified period in a safekeeping account or in a particular security in the account of the Receiver, or the Receiver's customer. |
| **Striking Price** | The price at which an option can be exercised at or before expiry. |
| **Subscription Price** | The currency code and the money amount to be paid to acquire the smallest full unit in the new issue. |
| **Trade Confirmation** | A message confirming the details of a trade, which the counterparties in the trade send to each other, after the trade, for matching purposes. |
| **Trade Date and Place** | The day, and optionally, the place, for example, stock exchange or other market, where the deal was agreed/executed. |
| **Trade Matching (centralised)** | A central facility matching all trades in a particular market by comparing the trade confirmations sent to it by the two counterparties of each trade, in order to ensure that the counterparties agree on the details of the trade. |
| **Trade Matching (decentralised)** | Each counterparty of a trade comparing the trade confirmation sent to it by the other counterparty to its own record of the trade, in order to ensure that they both agree on the details of the trade. |
| **Underwriter** | An institution which undertakes to the Mandate Holder that funds or other financial arrangements will be provided. |
| **Underwriting** | A commitment to provide funds or other financial arrangements. |

**Warrant**  A special kind of option, given by a company to holders of a particular security, giving them the right to subscribe for future issues, either of the same or some other security.

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