**Introductory remark:**

With respect to the messages used in TARGET2-LU, the present guide does not aim at being complete. Participants in TARGET2-LU are invited to consult the UDFS (User Detailed Functional Specifications) of the system for further information on the types of messages used in TARGET2 T2 and TARGET2 Securities (T2S) and on their formatting. The information contained in the UDFS prevail in any case.

### 1. **Fin System messages**

#### 1.1. MT012: Settlement Notification

This message type is used to show the sender of a payment message that the payment has been released by the Payments Module (PM). If required, an MT 012 is always sent by the SWIFT system.

If a MT 202 is used to pull liquidity from T2S, the MT 012 will not confirm settlement in TARGET2 but it will indicate that the transfer order has been forwarded and - possibly partially - settled in T2S. Settlement on the RTGS account is only done after reception of the LiquidityCreditTransfer XML message from T2S. The only reference in this LiquidityCreditTransfer from T2S, which refers to the instructing message sent by TARGET2 (EndTo-EndId) may not be unique. Therefore, PM cannot check correlation with an existing business case. Consequently, the account owner has to check his RTGS booking entries if the expected credit entry has been settled. He may use ICM screens or GetTransaction XML requests for this.

For each payment, the presenting party can specify whether an MT 012 is required. In field 113, the flag in the second byte of the user header of the relevant payment must be set to “Y” (= MT 012 required) or “N” (= MT 012 not required).

If the presenting party leaves the field blank, an MT 012 is issued as standard. It is also issued even if the flag is set to ”N” by the sender, if the message is used for initiation of pull liquidity transfer from T2S and if the payment is only partially executed by T2S. So this important information is always reported via an MT 012.

#### 1.2. MT019: Payment Settlement Refusal Notification

**Message Description**

This message is send by S.W.I.F.T. or FIN-Copy. For Fin-Copy in Y-copy mode, this message is normally generated when the TARGET2-LU system rejects a participant’s settlement instruction or as the result of a successful cancellation. It should, however, be noted that S.W.I.F.T. can, in rare instances, return a MT019 if it is unable to deliver the message to the recipient, for instance if the receiver’s CBT has not logged on for fourteen days or if the message has been rejected by the receiver’s CBT. In such cases, the Sender’s account has been debited and the receiver’s account credited, but the payment message has not been delivered.
Fields Specification and FIN Error Codes


(for SSP Error Codes see UDFS or ICM) (for SSP Error Codes see UDFS Book 4 or 1CM Static Data/SSP Data)
2. **Standard Category 1 – Customer Payments**

2.1. **MT103 and MT103+ - single customer credit transfers**

The core version of this message does not require Message User Group (MUG) registration anymore.

The MT103 message can be exchanged in two different ways, depending on the business scenario in which the message is used.

1. The core MT103 is a General Use message, i.e., no registration in a Message User Group is necessary to send and receive this message. It allows to exchange single customer credit transfers using all MT103 fields, except field 77T (envelope contents).

2. The MT103+ is a General Use message, i.e., no MUG registration is necessary to send and receive this message. It allows the exchange of single customer credit transfers using a restricted set of fields and format options of the MT103 to make it straight through process-able. The MT103+ is a compatible subset of the core MT103 (please refer to chapter 2.3.).

2.2. **MT103 – Single Customer Credit Transfer**

Use at the BCL

The message is used:

- To transfer funds to the Beneficiary Institution. This message is sent by or on behalf of the financial institution of the Ordering Customer, directly or through (a) correspondent(s), to the financial institution of the Beneficiary Customer.

- To convey a funds transfer instruction in which the Ordering Customer or the Beneficiary Customer, or both, are non-financial institutions.

In the following table the standard validation profile for MT103 is described (cf. Technical Specifications UDFS_Book2 chapter 14)

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 20</td>
<td>20</td>
<td>Sender's Reference</td>
<td>16x</td>
</tr>
<tr>
<td>O 13C</td>
<td>13C</td>
<td>Time Indication</td>
<td>/8c/4!n11!x4!n (cf. SSP specifications)</td>
</tr>
<tr>
<td>M 23B</td>
<td>23B</td>
<td>Bank Operation Code</td>
<td>4!c</td>
</tr>
<tr>
<td>O 23E</td>
<td>23E</td>
<td>Instruction Code</td>
<td>4!c[30x]</td>
</tr>
<tr>
<td>O 26T</td>
<td>26T</td>
<td>Transaction Type Code</td>
<td>3!c</td>
</tr>
<tr>
<td>M 32A</td>
<td>32A</td>
<td>Value Date/Currency/ Interbank Settled Amount</td>
<td>6!n3!a15d (Date)(Currency)(Amount) (cf. UDFS-Technical specifications concerning Value Date)</td>
</tr>
<tr>
<td>M 33B</td>
<td>33B</td>
<td>Currency/Instructed Amount</td>
<td>3!a15d (Currency) (Amount)</td>
</tr>
<tr>
<td>O 36</td>
<td>36</td>
<td>Exchange Rate</td>
<td>12d (Rate)</td>
</tr>
<tr>
<td>M 50a</td>
<td>50a</td>
<td>Ordering Customer</td>
<td>Option A: /34x 4!a2!a2!c[3!c] (IBAN) (BEI/BIC)</td>
</tr>
<tr>
<td>Field</td>
<td>Description</td>
<td>Options</td>
<td></td>
</tr>
<tr>
<td>-------</td>
<td>-------------</td>
<td>---------</td>
<td></td>
</tr>
</tbody>
</table>
| 51A   | Sending Institution | Option F: 35x / 4*35x  
         Option K: ['34x] 4*35x  (IBAN) (Name & Address) |
| 52a   | Ordering Institution | Must not be used T2.  
         Option A: '['11a][34x] 4la2a2c3lc  (Party Identifier) (BIC)  
         Option D: '['11a][34x] 4*35x  (Name & Address) |
| 53a   | Sender’s Correspondent |
| 54a   | Receiver’s Correspondent | Option A: 4la2a2c3lc  (TARGET2 BIC of NCB)  
         Option B: '['11a][34x] 35x  
         Option D: '['11a][34x] 4*35x  
         Not used by the SSP (TARGET 2) |
| 55a   | Third Reimbursement Institution | Must not be used T2.  
         Option A: '['11a][34x] 4la2a2c3lc  (Party Identifier) (BIC)  
         Only option A  
         Option C: 34x  (Party Identifier)  
         Option D: '['11a][34x] 4*35x  (Name & Address) |
| 56a   | Intermediary Institution | Option A: '['11a][34x] 4la2a2c3lc  (Party Identifier) (BIC)  
         Option B: '['11a][34x] 35X  (Party Identifier) (Location)  
         Only option A  
         Option C: 34x  (Party Identifier)  
         Option D: '['11a][34x] 4*35x  (Party Id.) (Name & Address)  
         In T2 option D is accepted only if the field 56A is present. |
| 57a   | Account with Institution | Option A: '['11a][34x] 4la2a2c3lc  (Party Identifier) (BIC)  
         Option B: '['11a][34x] 35X  (Party Identifier) (Location)  
         Option A: '['11a][34x] 34x  (Party Identifier)  
         Option D: '['11a][34x] 4*35x  (Party Id.) (Name & Address)  
         In T2 option D is accepted only if the field 56A is present. |
| 59a   | Beneficiary Customer | Option A: '['34x] 4la2a2c3lc  (IBAN) (BIC/BEI)  
         Option B: '['34x] 35X  (IBAN) (BIC/BEI)  
         No letter option: '['34x] 4*35x  (IBAN) (Name & Address) |
| 70    | Remittance Information | 4*35x  (Narrative) |
| 71A   | Details of Charges | 3!a  (Code) |
| 71F   | Sender’s Charges | 3!al15d  (Currency) (Amount) |
| 71G   | Receiver’s Charges | 3!al15d  (Currency) (Amount) |
| 72    | Sender to Receiver Information | 6*35x  (Narrative) |
| 77B   | Regulatory Reporting | 3*35x  (Narrative) |
| 77T   | Envelope Contents | Not applicable |

**M = Mandatory  O = Optional**

**Field Specifications**

:20: Sender’s Reference

Format: : 16x  
Mandatory
The combination of this field and message type must be unique within any single business day for all messages submitted by a particular BIC (only applicable on the SSP)

:13C: Time Indication
Format: /8c/4!n1!x4!n  Optional
Must follow standard S.W.I.F.T. rules. Maximum 5 occurrences of field 13C are allowed. The code words SNDTIME and RNCTIME are not allowed in this field. For TARGET2 payments, the following codes in addition to the SWIFT standard can be used to set an execution time:

- /TILTIME/hhmm+/-iinn
- /FROTIME/hhmm+/-iinn
- /REJTIME/hhmm+/-iinn

hhmm must be before the cut-off time for customer payments 17:00
The codeword /CLSTIME/ has to be used in field 72 and not according to the SWIFT standard in field 13C.

:23B: Bank Operation Code
Format: 16x  Mandatory
This field consists of a code word identifying the type of operation.
If field 23B contains ‘SPRI’, then field 23E is optional and if used can only contain ‘SDVA’ or ‘INTC’; and field 56A must not be present.
If field 23B contains ‘SSTD’ or ‘SPAY’, then field 23E must not be present.
If field 23B contains ‘CRED’, then field 23E is optional.

:23E: Instruction Code
Format: 4!a/[30x]  Conditional (C3-SWIFT User Handbook)
This field consists of a code word identifying an instruction.

:26T: Transaction Type Code
Format: 3!c  Optional
This field identifies the nature, purpose and/or reason of the individual transaction. Must follow standard S.W.I.F.T. rules.
:32A: Value Date/Currency code/Inter-bank Settled Amount
   Format: : 6!n3!a15d  Mandatory
   Payments can be sent for the current business day and up to 5 TARGET working days in advance. Payments must be denominated in Euro only. If currency code in field 32a is different from that in field 33B, then field 36 must be present.

   Exception in T2:
   Subsequent delivery of individual payments after sending backup payments via ICM. These payments may have a value date older than current business day. Details see Subsequent delivery of single payments in the UDFS_Book 1.

:33B: Currency Code/Instructed Amount
   Format: : 3!a15d  Mandatory (C2,C16-SWIFTUser Handbook)
   Must follow standard S.W.I.F.T. rules, but in addition the currency must be a valid ISO 4217 currency code. The valid currencies are found on the Currency Code Database. The number of digits following the comma of the amount must not be more than the maximum allowed for the specified currency. As a consequence, if there are no Sender’s or Receiver’s charges and no currency conversion or exchange took place, field 32A equals 33B.

:36: Exchange Rate
   Format: : 12d  Conditional (C1-SWIFT User Handbook)
   Must follow standard S.W.I.F.T. rules. This field specifies the exchange rate used to convert the instructed amount specified in field 33B, otherwise field 36 is not allowed.

:50a: Ordering Customer
   Format: :50A: [/34x]  Mandatory
      4!a2!a2!c[3!c]
      :50F: 35x
      4*35x
      :50K: [/34x]
      4*35x
   This field specifies the customer ordering the transaction. If the account number of the Ordering Customer is present, it must be stated in Account.
   If it is format A, it must contain either a valid Business Entity Identifier (BEI) or a valid BIC.

:51A: Sending Institution  Must not be used
:52a: Ordering Institution

Format:  :52A: [/1!a][/34x]  
4!a2!a2!c[3!c]
:52D: [/1!a]/34x
4*35x
Must follow standard S.W.I.F.T. rules.

:53B: Sender’s Correspondent  
Not used in TARGET 1/2

:54a: Receiver’s Correspondent

Format:  :54A: 4!a2!a2!c[3!c]  
Optional
:54B: [/1!a]/34x
[35x]
:54D: [/1!a]/34x
4*35x

Not used by the SSP except:

:55a: Third Reimbursement I.  
Not used in TARGET 1/2

:56a: Intermediary

Format:  :56A: [/1!a]/34x  
Conditional (C10-SWIFT User Handbook)
4!a2!a2!c[3!c]
:56C: /34x
:56D: [/1!a]/34x
4*35x
Only option A allowed at the SSP.

:57a: Account with Institution

Format:  :57A: [/1!a]/34x Conditional (C9, C11-SWIFT User Handbook)
4!a2!a2!c[3!c]
:57B: [/1!a]/34x
[35x]
:57C: /34x
:57D: [/1!a]/34x
This field specifies the financial institution, which services the account for the Beneficiary Customer.

:59a: Beneficiary Customer

Format: :59A: [/1!a] [/34x]

An account line must be stated.

:59F: [/34x]

This field specifies the Customer who will be paid.

:70: Details of payment

Format: : 4*35

Conditional (C14-SWIFT User handbook)

Must follow standard S.W.I.F.T. rules.

:71A: Details of Charges

Format: : 3!a

Mandatory

This field specifies which party will bear the charges for the transaction. One of the following code words must be used:

If field 71A contains OUR, then field 71F must not be present and field 71G is optional.

If field 71A contains SHA, then field 71F (multiple occurrences) is optional and field 71G must not be present.

If field 71A contains BEN, then at least one occurrence of field 71F must be present and field 71G must not be present.

:71F: Sender’s Charges

Format: : 3\!a15d

Conditional (C15-SWIFT User handbook)

Must follow standard S.W.I.F.T. rules. The currency must be in EUR. The number of digits following the comma of the amount must not be more than the maximum allowed for the specified currency. This field must occur a maximum of 5 times.
:71G: Receiver’s Charges

Format: : 3!a15d  

*Conditional* (C15-SWIFT User handbook)

Must follow standard S.W.I.F.T. rules. The currency must be EUR. The number of digits following the comma of the amount must not be more than the maximum allowed for the specified currency. The amount in this field must not be 0. Where field 71A indicates OUR payments, this field may identify the charges due, which have been prepaid and included in the inter-bank settlement amount.

:72: Sender to Receiver Information

Format: : 6*35x  

*Optional*

Must follow standard S.W.I.F.T. rules and UDFS (cf. Book_2 Technical Specifications)

:77B: Regulatory Reporting

Format: : 3*35x  

*Optional*

Must follow standard S.W.I.F.T. rules.

:77T: Envelope Contents  Must not be used
Examples

MT103 Mr. Baum instructs its bank M.M. Warburg Luxembourg to pay EUR 50000, to Mme Petit, who holds an account at the Banque de Luxembourg. M.M. Warburg’s regular domestic correspondent bank is Banque Intl à Luxembourg. Since Banque Intl à Luxembourg is a TARGET2 participant bank, as well as Banque de Luxembourg Banque Intl à Luxembourg must address the MT103 directly to BDL through the SSP.

Sender: BILLULLL
Receiver: BLUXLULL
Field 103: TGT

:20:014568999066874
:23B:CRE
:32A:0711191EUR50000,
:33B:EUR50000,
:50K:/LUxxxxxxxxxxxxxxx
  Mr. Baum, Luxembourg
  address
:52A: WBWCLULL
:59:/LUxxxxxxxxxxxxxxx (or normal account)
  Mme Petit, Luxembourg
:71A:SHA

MT103

Miss Wagner instructs its bank, Banque Intl à Luxembourg, to pay EUR 50000, to Herr Müller, who holds an account at Deutsche Bank, Frankfurt. Outward cross-border payments must be addressed directly to foreign SSP participant bank.

Sender: BILLULLL
Receiver: DEUTDEFF
Field 103: TGT

:20:014568999066874
Miss Wagner

Herr Müller,
2.3. **MT103+ -Single Customer Credit Transfer**

*Use at the BCL*

The message is used:

- to transfer funds to the Beneficiary Institution. This message is sent by or on behalf of the financial institution of the Ordering Customer, directly or through (a) correspondent(s), to the financial institution of the Beneficiary Customer.
- to convey a funds transfer instruction in which the Ordering Customer or the Beneficiary Customer, or both, are non-financial institutions.

The MT103+ allows to exchange single customer credit transfers using a restricted set of fields and format options of the core MT103 to make it straight through processable.

The differences with the core MT103 are:

- Appropriate MT103+ format validation is triggered by the code STP in the validation flag field 119 (\{3: \{119:xxx\}\}) of the user header of the message (block 3)
- Fields 52, 54, 56 and 57 may only be used with letter option A
- Field 51A is not used in MT103+
- Field 53A/B, 55A and 77T should not be used
- Field 23E may only contain codes CORT, INTC and SDVA
- Sub-field 1 (Account) of either field 59 or 59A is always mandatory
- Field 72, code /INS/ must be followed by a valid BIC and must not be used more than once in field 72
- Field 72, code /OCMT/ must not be present; /CHGS/ is allowed as long as it is not used with /OCMT/
- Field 72, codes /REJT/ and /RETN/ must not be present
- Field 72 must not include ERI information
<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 20</td>
<td></td>
<td>Sender’s Reference</td>
<td>16x</td>
</tr>
<tr>
<td>O 13C</td>
<td></td>
<td>Time Indication</td>
<td>/8c/4!n11x4!n</td>
</tr>
<tr>
<td>M 23B</td>
<td></td>
<td>Bank Operation Code</td>
<td>4!c</td>
</tr>
<tr>
<td>O 23E</td>
<td></td>
<td>Instruction Code</td>
<td>4!c[30x] (Instruction)</td>
</tr>
<tr>
<td>O 26T</td>
<td></td>
<td>Transaction Type Code</td>
<td>3!c (Type)</td>
</tr>
<tr>
<td>M 32A</td>
<td></td>
<td>Value Date/Currency/ Interbank Settled Amount</td>
<td>6!n3!a15d (Date)(Currency)(Amount)</td>
</tr>
<tr>
<td>M 33B</td>
<td></td>
<td>Currency/Instructed Amount</td>
<td>3!a15d (Currency)(Amount)</td>
</tr>
<tr>
<td>O 36</td>
<td></td>
<td>Exchange Rate</td>
<td>12d (Rate)</td>
</tr>
<tr>
<td>M 50a</td>
<td></td>
<td>Ordering Customer</td>
<td>Option A: [34x] 4!a2!a2!c[3!c] (IBAN) (BIC/BEI)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option F: 35x 4*35x</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option K: [34x] 4*35x (IBAN) (Name &amp; Address)</td>
</tr>
<tr>
<td>O 52a</td>
<td></td>
<td>Ordering Institution</td>
<td>Option A: 4!a2!a2!c[3!c] (BIC)</td>
</tr>
<tr>
<td>O 54a</td>
<td></td>
<td>Receiver’s Correspondent</td>
<td>Option A: 4!a2!a2!c[3!c] (TARGET2 BIC of NCB)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option B: [1!a][34x] [35x]</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option D: [1!a][34x] 4*35x</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Not used by the SSP (TARGET 2)</td>
</tr>
<tr>
<td>O 56a</td>
<td></td>
<td>Intermediary Institution</td>
<td>Option A: [1!a][34x] 4!a2!a2!c[3!c] (Party Identifier) (BIC)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Only option A allowed at the SSP</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option C:3!x (Party Identifier)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option D: [1!a][34x] 4*35x (Name &amp; Address)</td>
</tr>
<tr>
<td>O 57a</td>
<td></td>
<td>Account with Institution</td>
<td>Option A: [1!a][34x] 4!a2!a2!c[3!c] (Party Identifier) (BIC)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option B: [1!a][34x] [35X] (Party Identifier) (Location)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option C:3!x (Party Identifier)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option D: [1!a][34x] 4*35x (Party Id.) (Name &amp; Address)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>In T2 option D is accepted only if the field 56A is present.</td>
</tr>
<tr>
<td>M 59a</td>
<td></td>
<td>Beneficiary Customer</td>
<td>Option A: [34x] 4!a2!a2!c[3!c] (IBAN) (BIC/BEI)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Option F: [34x] 4*(!n/33x)</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>No letter option: [34x] 4*35x (IBAN) (Name &amp; Address)</td>
</tr>
<tr>
<td>O 70</td>
<td></td>
<td>Remittance Information</td>
<td>4*35x (Narrative)</td>
</tr>
<tr>
<td>M 71A</td>
<td></td>
<td>Details of Charges</td>
<td>3!a (Code)</td>
</tr>
<tr>
<td>O 71F</td>
<td></td>
<td>Sender’s Charges</td>
<td>3!a15d (Currency) (Amount)</td>
</tr>
<tr>
<td>O 71G</td>
<td></td>
<td>Receiver’s Charges</td>
<td>3!a15d (Currency) (Amount)</td>
</tr>
<tr>
<td>O 72</td>
<td></td>
<td>Sender to Receiver Information</td>
<td>6*35x (Narrative)</td>
</tr>
</tbody>
</table>
Field Specification

Please refer to chapter 1.2.2.

Examples

MT103+

Miss Klein instructs its bank, BGL BNP Paribas Luxembourg, to pay EUR 50000, to Monsieur François, who holds an account at Banque Intl à Luxembourg. Since Banque Intl à Luxembourg is a SSP participant, as well as BGL Luxembourg, BGL must address the MT103+ directly to BIL, through the SSP.

Sender: BGLLLLULL
Receiver: BILLLLULL
Field 103: TGT

:20:014568999066874
:23B:CRED
:32A:071119EUR50000,
:33B:EUR50000,
:50K:/LUxxxxxxxxxxxxxxxxxx
    Miss Klein, Luxembourg
    address
:59:/LUxxxxxxxxxxxxxxxxxx
    M. François
    address
:71A:OUR
3. Standards Category 2 – Financial Institution Transfers

3.1. MT202 General Financial Institution Transfer

Message Description

The message is used:

- to transfer funds to the Beneficiary Institution. This message is sent by or on behalf of the Ordering Institution directly, or through correspondent(s), to the financial institution of the Beneficiary Institution.

- This message may also be send to a financial institution servicing multiple accounts for the Sender to transfer funds between these accounts, or to debit an account serviced by the Receiver and to credit one of several accounts owned by the Sender at an institution specified in field 57a.

- Note: The MT202 is part of the Value Added Services and the T2S participant must have opted for.

- This message addressed to TRGTXEPMT2S for liquidity transfer to T2S is always highly urgent (Tag 113: banking priority: Character 1 = ‘H’). TRGTXEPMT2S used as sender/receiver in the SWIFT header for liquidity transfers exchanged between PM accounts in TARGET2 and DCA accounts in TARGET2 Securities.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>20</td>
<td>Transaction Reference Number</td>
<td>16x</td>
</tr>
<tr>
<td></td>
<td>21</td>
<td>Related Reference</td>
<td>16x For liquidity transfers with T2S: Copy to or from EndToEndIdentification of the XML message exchanged with T2S (error code T42) This reference must be unique over a certain period of time (eg 5 days)</td>
</tr>
<tr>
<td></td>
<td>13C</td>
<td>Time Indication</td>
<td>/8c/4ln1x4ln messages addressed to TRGTXEPMT2S before the cut-off time for liquidity transfers to T2S (17.45 under normal circumstances)</td>
</tr>
<tr>
<td></td>
<td>32A</td>
<td>Value Date, Currency Code, Amount</td>
<td>6/n3i/a15d (cf. UDFS-Technical specifications concerning Value Date) Messages with future value date may not be addressed to TRGTXEPMT2S. Warehoused liquidity transfers to T2S are not supported. (Standing orders may be used/adjusted instead.)</td>
</tr>
<tr>
<td></td>
<td>52a</td>
<td>Ordering Institution</td>
<td>Option A: [/1[1a][]/34x] (Party Identifier) 4/a2l2a2/[3c]/ (BIC) Option D: [/1[1a][]/34x] (Party Identifier) 4*35x (Name &amp; Address) For incoming messages addressed to TRGTXEPMT2S to initiate liquidity transfers with T2S: – If used option A is mandatory and a valid BIC of an RTGS account holder has to be</td>
</tr>
</tbody>
</table>
indicated and optionally the related RTGS account ID

For **outgoing messages due to liquidity transfers from T2S**: – Option A is used by default. Filled with Dedicated Cash Account ID received from T2S and related account owner BIC – Option D will be used if the DCA ID received from T2S is unknown in TARGET2. The account ID and constant “unknown DCA owner” will be mentioned.

| O  | 53a | Sender’s Correspondent | Option A: [/1!a][34x]  (Party Identifier) 4!a2!a2c[3|c]  (BIC)  
|    |     |                           | Option B: [/1!a][34x]  (Party Identifier) [35x]  (Location)  
|    |     |                           | Option D: [/1!a][34x]  (Party Identifier) 4*35x  (Name & Address)  

**Not used in T2**

For incoming messages addressed to TRGTXEPMT2S used to pull liquidity from the indicated DCA in T2S: Option A with the BIC of the DCA holder and the DCA ID to be debited is mandatory.

UDFS book 2 p.99  
UDFS book 3 p. 256 code word /MANPAY/ used by CBs in contingency situations, not allowed for PULL of Liquidity from T2S to T2 ! (error code TL)

| O  | 54a | Receiver’s Correspondent | Option A: 4!a2!a2c[3|c]  
|    |     |                           | Option B: [/1!a][34x]  [35x]  
|    |     |                           | Option D: [/1!a][34x] 4*35x  

Not used by the SSP ( T2 & T2S)

| O  | 56a | Intermediary Institution | Option A: [/1!a][34x] 4!a2!a2c[3|c]  (Party Identifier) (BIC)  
|    |     |                           | Option D: [/1!a][34x] 4*35x  (Name & Address)  

Only option A is allowed. Other options are rejected.  
**Must not be used in messages addressed to TRGTXEPMT2S.**

| O  | 57a | Account with Institution | Option A: [/1!a][34x] 4!a2!a2c[3|c]  (Party Identifier) (BIC)  
|    |     |                           | Option B: [/1!a][34x]  [35X]  (Party Identifier) (Location)  
|    |     |                           | Option D: [/1!a][34x] 4*35x  (Party Id.) (Name & Address)  

In T2 option D is accepted only if the field 56A is present.  
**Must not be used in messages addressed to TRGTXEPMT2S.**
<table>
<thead>
<tr>
<th>M</th>
<th>58a</th>
<th>Beneficiary Institution</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Option A: /[1][a]/34x</td>
<td>(Party Identifier)</td>
</tr>
<tr>
<td></td>
<td>4*2[a]c[3][c]</td>
<td>(BIC)</td>
</tr>
<tr>
<td></td>
<td>Option D: /[1][a]/34x</td>
<td>(Party Identifier)</td>
</tr>
<tr>
<td></td>
<td>4*35x</td>
<td>(Name &amp; Address)</td>
</tr>
</tbody>
</table>

When tag 58a is used in option D tag 57A becomes mandatory.
When tag 58a is used in option A tag 57a is optional.

For incoming messages addressed to TRGTXEPMT2S: Option A is mandatory:
BIC of the DCA holder and the DCA ID to be credited (push liquidity)
or
BIC of the RTGS account to be credited (pull liquidity)

For outgoing messages due to liquidity transfers from T2S:
BIC of the RTGS account credited due to incoming liquidity transfer from T2S.

<table>
<thead>
<tr>
<th>O</th>
<th>72</th>
<th>Sender to Receiver Information</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>6*35x (cf. Technical Specifications UDFS_Book 2)</td>
<td>/MANPAY/ = codeword used by a CB in case of mandated payment in a contingency situation</td>
</tr>
</tbody>
</table>

M =Mandatory  O=Optional

Field Specifications

In addition to the field rules provided in Standard General Field Definitions and the Category 2 Field Rules, the following specifications apply:

:20: Transaction Reference Number (TRN)

Format: : 16x  
Mandatory

The combination of this field and message type must be unique within any single business day for all messages submitted by a particular BIC (only applicable at the SSP)
21: Related Reference

Format: 16x  

Mandatory

This field contains a reference to the related transaction. To prevent rejection of liquidity transfers by T2S, the double entry check on TARGET2 side is very restrictive for these messages. (error code T42) The Related Reference (field 21 of Text Block) has to be unique over a certain period of time (eg 5 days) per impacted RTGS account. This reference is forwarded as EndToEndId to T2S and can be used to identify the origin of booking order.

13C: Time Indication

Format: /8c/4!n1!x4!n  

Optional

Must follow standard S.W.I.F.T. rules. The following codes in addition to the SWIFT standard can be used to set an execution time:

- /TILTIME/hhmm+-iinn
- /FROTIME/hhmm+-iinn
- /REJTIME/hhmm+-iinn

hhmm must be before the cut-off time for bank-to-bank payments (17:45 LT-T2S/18:00 under normal circumstances)

32A: Value Date, Currency Code, Amount

Format: 6!n3!a15d  

Mandatory

Payments can be sent for the current business day and up to five TARGET working days in advance. Payments must be denominated in euro only. Backup payments, refer to the Technical Specifications UDFS_Book 2.

Messages with future value date may not be addressed to TRGTXEPMT2S. Warehoused liquidity transfers to T2S are not supported. (Standing orders may be used/adjusted instead)

52a: Ordering Institution

Format: 52A: [/1!a][/34x]  

Optional

4!a2!a2!c[3!c]

52D: [/1!a][/34x]  

4*35x
This field specifies the Ordering Institution when other than the Sender of the message.

:53a: Sender’s Correspondent Bank

Format:  :53A: [/1!a][/34x]  
4!a2!a2!c[3!c]
:53B: [/1!a][/34x]  
[35x]
:53D: [/1!a][/34x]  
4*35x

BCL usage: This field may be used by Non RTGS-L participant banks, with option B in order to indicate the account to be debited at BCL or for cancellation purposes. RTGS-L participant banks may use this field in their MT202 addressed to BCL for cancellation purposes only.

Only used to able LT between T2 and T2S

For incoming messages addressed to TRGTXEPMT2S used to pull liquidity from the indicated DCA in T2S: Option A with the BIC of the DCA holder and the DCA ID to be debited is mandatory. Remark for CBs: code word /MANPAY/ not allowed for PULL of Liquidity from T2S to T2 ! (error code TL)

:54a: Receiver’s Correspondent

Format:  :54A: 4!a2!a2!c[3!c]  
Optional
:54B: [/1!a][/34x]  
[35x]
:54D: [/1!a][/34x]  
4*35x

Not used by the SSP

:56a: Intermediary

Format:  :56A: [/1!a][/34x]  
Optional
4!a2!a2!c[3!c]
:56D: [/1!a][/34x]  
4*35x
If used in T2, only option A is allowed. Other options are rejected.

Not used in messages addressed to TRGTXEPMT2S.

:57a: Account with Institution
Format:   Optional
4!a2!a2!c[3!c]
:57B: [:/1a][/34x]
[35x]
:57D: [:/1a][/34x]
4*35x

Not used in messages addressed to TRGTXEPMT2S.

:58a: Beneficiary Institution
Format:    Mandatory
4!a2!a2!c[3!c]
:58D: [:/1a][/34x]
4*35x

58A may specify:

• Either the Beneficiary’s IBAN account to be credited at BCL, followed by his BIC. BCL accepts only IBAN account numbers.

• The Beneficiary’s IBAN account to be credited at its regular domestic or cross border correspondent bank, followed by his BIC.

• BCXLLULL as final beneficiary of funds, IBAN belonging directly to BCL is required. 58D is applicable only in case the Beneficiary Institution is not SWIFT addressable.

- **For Incoming messages addressed in TARGET2 to TRGTXEPMT2S:** Option A is mandatory:
  
• BIC of the DCA holder and the DCA ID to be credited (push liquidity)
  
  Or
  
• BIC of the RTGS account to be credited (pull liquidity)

- **For ‘Outgoing Messages’ triggered by liquidity transfers from T2S:** BIC of the RTGS account credited due to incoming liquidity transfer from T2S.
(processing of a MT202 by T2 addressed to a TARGET2-LU participant bank in case of Immediate LT in T2S)

:72: Sender to Receiver Information
Format:  6*35
Optional
Each item of information contained in this field must be preceded by a code word.
Each code word must be between slashes and must appear at the beginning of a line.

Line 1  /8a/[additional information]
Lines 2-6  ///continuation of additional information
Or
[/8a/[additional information]]

Code word: /MANPAY/
This code is used by CB on behalf of a SWIFT-based or Internet-based direct participant in PM in case of contingency situations. (CB action on behalf of a participant bank T2/T2S)

3.2. Examples of MT202 – Transfers from / to the current account

3.2.1.1 A non TARGET2-LU participant account holder orders BCL to transfer funds to its regular correspondent bank in Luxembourg.

Example 1
Banque Hapoalim (Suisse) S.A. Succ., Luxembourg, orders BCL to debit its current account for EUR 10000, and to transfer funds to its account with Banque Int'l à Luxembourg:

Sender:  POALLULL
Receiver:  BCLXLULL

20:478544785
21:ABC4596
32A:030101 EUR 10000,
52A:POALLULL
53B:/LUxx999000xxxx04100E (optional)
57A:BILLLULL
58A:/LUxxxxxxxxxxxxxxxxxxx
POALLULL
3.2.1.1.3 A non TARGET2-LU participant account holder orders BCL to transfer funds to its regular cross-border correspondent bank.

Example 1 Medibanca Intl Luxembourg orders BCL to debit its current account for EUR 10000, and to transfer funds to its account with Medibanca in Parma through Medibanca SPA, Milano. Medibanca SPA, Milano not being a direct participant in TARGET2 holds its account with Intesa Sanpaolo SPA, Milano

Medibanca Intl Luxembourg should instruct BCL as follows (Fax)

Sender: Medibanca International (Luxembourg) S.A.
Receiver: BCL

20: xxxx (Transaction Reference Number)
21: xxxx (Related Reference)
32A: 080218 EUR 10000, (Value Date, Currency and Amount)
52D: Medibanca Intl Lux S.A., Luxembourg (Ordering Institution/Bank)
53B: /LUxx999000xxxx04100E (IBAN account at BCL to be debited)
56A: BCITITMM (SSP direct participant)
57A: /ITxxxxxxxxxxxx BAMEITMM (Beneficiary’s Correspondent Bank)
58D: / xxxxxxxxxx
   Medibanca Intl Lux S.a., Lux (option D allowed at the SSP only if final beneficiary institution has no BIC address)
3.2.1.1.4 A direct TARGET2 domestic or cross-border participant bank orders BCL to credit the current account of a Non TARGET2-LU participant bank.

Example 1
Banque Carnegie, Luxembourg, orders Banque Intl S.A., Luxembourg to transfer EUR 10000, to its current account with BCL.

BCL expects following MT202 from BIL, in order to ensure Straight Through Processing (STP):

Sender: BILLULL
Receiver: BCLXLULL
Field 103: TGT

20:478544785
21:ABC4596
32A:071119 EUR 10000,
52A:CARNLULL
58A:/LUxx999000xxxx04100E (IBAN optional to credit current a/c)

Example 2
Mediobanca Intl Luxembourg, orders its correspondent bank Mediobanca in Parma to transfer EUR 10000, to its current account with BCL. BCL expects following MT202 from the TARGET2 participant bank Intesa Sanpaolo SPA, Milan in order to ensure Straight Through Processing (STP):

Sender: BCITITMM
Receiver: BCLXLULL
Field 103: TGT

20:478544785
21:ABC4596
32A:071119 EUR 10000,
52A:
MEOILUL1 Mediobanca Intl (Luxembourg) S.A.
58A:/LUxx999000xxxx04100E
3.2.1.1.5 Transfer between non TARGET2-LU account holders

Example 1
Crédit Agricole Luxembourg., Luxembourg, orders BCL to debit its current account for EUR 10000, and to transfer funds to, Crédit Agricole Corp. and Inv. Bank Lux Branch, Luxembourg current account with BCL:

Sender: AGRILULA
Receiver: BCLXLULL

20:47854785
21:ABC4596
32A:071119 EUR 10000,
53B:/LUxx999000xxxx04100E (account of Crédit Agricole Lux to be debited)
58D:/LUxx999000xxxx04100E

Crédit Agricole Corp. and Inv. Bank Luxembourg Branch, Luxembourg

3.3. Examples of MT202 - Transfer to the Minimum Reserve Account

Please refer to same examples than in 3.1.3.1.1 – replace IBAN /LUxx999000xxxx04100E by IBAN /LUxx999000xxxx03000E and use code words in field 72: /REC/MIRR (optional)

3.4. Examples of MT202 - Payment related to the withdrawal of banknotes

3.4.1.1 Payment by a TARGET2-LU participant

Example 1
Banque de Luxembourg wants to withdraw banknotes and orders BCL, by sending the following MT202 through TARGET2, to credit its cash account with BCL. The PM account /LUxx999000xxxx04200E of Banque de Luxembourg will be debited at the SSP upon receipt of the MT202 and BCL’s PM a/c will be credited.

Sender: BLUXLULL
Receiver: BCLXLULL
Cancellation

In order to cancel its withdrawal request, Banque de Luxembourg must send a MT202 without TGT as follows to BCL. BCL debits their cash account and sends a MT202 with TGT to Banque de Luxembourg. The PM account will be credited automatically, upon settlement confirmation of BCL’s MT202 at the SSP.

Sender:  BLUXLULL
Receiver:  BCLXLULL

20:CANC478544785
21:478554785
32A:071119 EUR 10000,
53B:/LUxx999000xxxx04500E (mandatory)
58A://RT
   BLUXLULL
72://REC/Cancel WIBN
3.4.1.1.2 Payment by a non TARGET2-LU account holder to BCL

Example 1
CA Indosuez Wealth (Europe), Luxembourg, wishes to withdraw banknotes and sends following MT202 to BCL:

Sender:    AGRILULA
Receiver:   BCLXLULL

20:478544785
21:ABC4596
32A:071119 EUR 10000,
53B:/LUxx999000xxxx04100E
58A:/LUxx999000xxxx04500E
AGRILULAT2:/REC/WIBN

Cancellation

In case CA Indosuez Wealth (Europe) wishes to cancel the withdrawal request, the bank must send the following cancellation request to BCL, using a MT202:

Sender:    AGRILULA
Receiver:   BCLXLULL

20:CANC478544785
21:478554785
32A:071119 EUR 10000,
53B:/LUxx999000xxxx04500E (mandatory)
58A:/LUxx999000xxxx04100E
AGRILULAT2:/REC/Cancel WIBN
3.4.1.1.3 Payment by a non TARGET2-LU account holder from its regular cross-border correspondent bank to its cash account at BCL

Example 1

CA Indosuez Wealth (Europe), Luxembourg, proceeds to the withdrawal of banknotes and orders Crédit Agricole Indosuez, Paris, to transfer funds directly to its cash account with BCL.

BCL expects to receive from the sending TARGET2 participant bank the field 58A and 72 as indicated in bold characters.

Sender:    BSUIFRPP
Receiver:   BCLXLULL
Field 103:  TGT

20:478544785
21:ABC4596
32A:071119 EUR 10000,
58A:/LUxx999000xxxx04500E
AGRILULA72:/REC/WIBN

Cancellation

In order to cancel the withdrawal request, CA Indosuez Wealth (Europe), Luxembourg, may send the cancellation request by MT202 to BCL as follows:

Sender:    AGRILULA
Receiver:   BCLXLULL

20:CANC478544785
21:478554785
32A:071119 EUR 10000,
53B:/LUxx999000xxxx04500E (mandatory)
57A:BSUIFRPP
58A:/FRxxxxxxxxxxxxxxxxxx
AGRILULA72:/REC/Cancel WIBN
3.5. **Examples of MT202 – TENDER Reimbursement**

3.5.1.1.1 **TENDER reimbursement by a TARGET2-LU participant to BCL**

For Tender reimbursement a TARGET2-LU participant bank may give a ‘Power of Attorney’ to the BCL in order to allow Direct Debit on their PM account – **MT204** (cf 3.6).

If a TARGET2-LU wishes to reimburse the TENDER operation to BCL, they must use a MT202.

Sender: DRESLULL XXXXXXXX BIC of the direct participant bank
Receiver: BCLXLULL
Field 103: TGT

20:NZ45111013
21: XXXXLU0296BCLXL
32A:071119 EUR 20011511,1
58A:BCLXLULL
72:/REC/TENDER

3.5.1.1.1.1 **TENDER reimbursement by a Non TARGET2-LU participant through its regular cross-border correspondent bank**

ICBK Luxembourg wishes to reimburse a TENDER operation to BCL through its regular cross-border correspondent bank.

BCL expects to receive from the sending central bank the field 21, 52A, 58A, and 72 as indicated in bold characters.

Sender: DRESDEFF
Receiver: BCLXLULL
Field 103: TGT

20:030jzejdk175
21:ICBKL0U296BCLXL (field 20 in the MT320/MT324-Loan/Deposit Confirmation sent by ICBKLULL)
32A:071119 EUR 200115111,1
52A:ICBKLULL
58A:BCLXLULL
72:/REC/TENDER
3.5.1.1.2 TENDER reimbursement by a Non TARGET2-LU account holder through its domestic correspondent to BCL

Bank A, Luxembourg, wishes to reimburse a TENDER operation to BCL through BIL, Luxembourg.

BCL expects to receive from Dexia BIL a MT202 with code word TGT and fields 21, 52A, 58A, and 72 as indicated in bold characters.

Sender: BILLULL
Receiver: BCLXLULL
Field 103: TGT

20:68894447886884
21: XXXXLU0301BCLXLU (field 20 in the MT320/MT324-Loan/Deposit Confirmation sent by XXXXLULL)
32A:030108 EUR 10005852,78
52A: XXXXLULL
58A:BCLXLULL
72:/REC/TENDER
3.6. Direct Debit – MT204

This message type is used by banks, central banks and ancillary systems to withdraw money from the account of counterparties that agreed to the procedure in advance.

The sender of the message is the creditor and the receiver is the debtor.

This message cannot be used to pull liquidity from a Dedicated Cash Account in T2S. To initiate such a transfer an MT 202 has to be used.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>20</td>
<td>Transaction Reference Number</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>19</td>
<td>Sum of Amounts</td>
<td>17d</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>The amount in field 19 must be equal to the sum of the amounts in all fields 32B. This is the amount actually settled.</td>
</tr>
<tr>
<td>M</td>
<td>30</td>
<td>Value Date</td>
<td>YYMMDD</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>The date can be the current business day or up to five TARGET working days in advance.</td>
</tr>
<tr>
<td>O</td>
<td>57a</td>
<td>Account with institution</td>
<td>Not used by the SSP</td>
</tr>
<tr>
<td>O</td>
<td>58a</td>
<td>Beneficiary Institution</td>
<td>Option A: [/1[1a][34x 4a2a2c3[c]</td>
</tr>
<tr>
<td>O</td>
<td>72</td>
<td>Sender to Receiver information</td>
<td>6'35x</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>For code words refer to UDFS_Book 2</td>
</tr>
</tbody>
</table>

→ Repetitive Sequence B – Transaction Details

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>20</td>
<td>Transaction Reference Number</td>
<td>16x</td>
</tr>
<tr>
<td>O</td>
<td>21</td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>32B</td>
<td>Transaction Amount</td>
<td>3[1a]15d</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>The currency must always be euro</td>
</tr>
<tr>
<td>M</td>
<td>53a</td>
<td>Debit Institution</td>
<td>Option A: [/1[1a][34x 4a2a2c3[c]</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>BIC of counterparty - debtor</td>
</tr>
<tr>
<td>O</td>
<td>72</td>
<td>Sender to Receiver Information</td>
<td>Not used by the SSP</td>
</tr>
</tbody>
</table>
Field Specifications

In addition to the field rules provided in Standard General Field Definitions and the Category 2 Field Rules, the following specifications apply:

:20: Transaction Reference Number (TRN)

Format:  : 16x  
Mandatory

The combination of this field and message type must be unique within any single business day for all messages submitted by a particular BIC (only applicable at the SSP)

:19: Sum of Amounts

Format:  : 17d  
Mandatory

This field specifies the sum of the amounts appearing in each occurrence of field 32B. This is the amount actually settled.

:30: Value Date

Format:  : 6!n  
Mandatory

The date can be the current business day or up to five TARGET working days in advance.

:57a: Account with Institution

Format:  : Not used at the SSP  
Optional

:58a: Beneficiary Institution

Format:  : Option A: [/1!a]!/34x  
Optional

4!a2!a2!c[3!c]

If not present, the creditor will be credited by default

:72: Sender to Receiver Information

Format:  : 6*35x  
Optional

For code words refer to the Technical Specifications UDFS_Book 2

--- Repetitive Sequence B Transaction Details

:20: Transaction Reference Number (TRN)
Format:  : 16x  
Optional  
This field contains a reference to the related transaction.

:32B: Value Date, Currency Code, Amount  
Format:  : 6!n3!a15d  
Mandatory  
Payments can be sent for the current business day and up to five TARGET working days in advance. Payments must be denominated in euro only. Backup payments refer to the Technical Specifications UDFS_Book 2.

:53a: Sender’s Correspondent Bank  
Format:  :53A: [/1!a][/34x]  
Mandatory  
4!a2!a2!c[3!c]  
53B: [/1!a][/34x]  
[35x]  
53D: [/1!a][/34x]  
4*35x  
At the SSP must indicate the BIC of the counterparty to be debited (debtor)

:72: Sender to Receiver Information  
Format:  : Not used at the SSP
4. Standards Category 3 - Treasury Markets- Foreign Exchange, Money Market and Derivatives

4.1. MT300: Foreign Exchange Confirmation

Message Description
The message is used to:

- confirm the details of a new contract between the parties
- confirm an exercised foreign currency option
- confirm the details of an amendment to a previously sent confirmation
- cancel a previously sent confirmation

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>15A</td>
<td>New Sequence</td>
<td>(CrLf)</td>
</tr>
<tr>
<td>M</td>
<td>20</td>
<td>Sender’s Reference</td>
<td>16x</td>
</tr>
<tr>
<td>O</td>
<td>21</td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>22A</td>
<td>Type of Operation</td>
<td>4!c</td>
</tr>
<tr>
<td>M</td>
<td>22C</td>
<td>Common Reference</td>
<td>4!a2!c4!n4!a2!c</td>
</tr>
<tr>
<td>M</td>
<td>82a</td>
<td>Party A</td>
<td>A or D</td>
</tr>
<tr>
<td>M</td>
<td>87a</td>
<td>Party B</td>
<td>A or D</td>
</tr>
<tr>
<td>O</td>
<td>77D</td>
<td>Terms and conditions</td>
<td>6*35x</td>
</tr>
</tbody>
</table>

Mandatory Sequence A - General Information

Mandatory Sequence B – Transaction Details

Mandatory Subsequence B1 – Amount Bought

Mandatory Subsequence B2 – Amount Sold
Field Specifications

The MT300 contains data fields for BCL’s Foreign Exchange Contract as described below. These specifications are in addition to those provided in the SWIFT User Handbook. For an FX swap between BCL and its counterparty, BCL confirms the FX swap by the means of two MT300, one for the spot leg and another one for the term leg.

A - General Information - mandatory, non-repetitive -

:15A: New Sequence
Format: : 15A  Mandatory
BCL usage: This field specifies the start of mandatory sequence A General Information.

:20C: Sender's Reference
Format: : 16x  Mandatory
BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message.

:21C: Related Reference
Format: : 16x  Optional
BCL usage: This field is mandatory for amendments (field 22A is AMND) and cancellations (field 22A is CANC). It contains the reference i.e. the content of field 20 of the original confirmation.
:22A: Type of Operation

Format:  : 4!c

Mandatory

BCL usage: The following functions are used:

AMND  is used to replace a previously sent confirmation
CANC  is used to cancel a previously sent confirmation
DUPL  is used to duplicate a previously sent confirmation
NEWT  is used to send a new confirmation

:22C: Common Reference

Format:  : 4!a2!c4!n4!a2!c

Mandatory

BCL usage: This field contains a reference common to both the sender and the receiver.

:82a: Party A

Mandatory

Format:  : 82A: [/1!a][/34x]

4!a2!a2!c[3!c]

: 82D: [/1!a][/34x]

4*35x

BCL usage: This field identifies Party A of the transaction.

:87a: Party B

Mandatory

Format:  : 87A: [/1!a][/34x]

4!a2!a2!c[3!c]

: 87A: [/1!a][/34x]

4*35x

BCL usage: This field identifies Party B of the transaction.

77D: Terms and conditions

Optional

Format:  : 77D: 6*35x

BCL usage: This field is used to provide the payment procedure details to the counterparty in a foreign currency swap.

B – Transaction Details - mandatory, non-repetitive-

:15B: New Sequence
BCL usage: This field specifies the start of mandatory sequence B Transaction Details.

:30T: Trade Date

Format: : 8!n
BCL usage: This field specifies the date the transaction was agreed between party A and party B. The trade date remains the same when a confirmation is amended (corrected/completed) unilaterally. When the terms of the deal are renegotiated on a bilateral basis, the trade date reflects the date of renegotiation in the amend message.

:30V: Value Date

Format: : 8!n
BCL usage: This field specifies the value date of the transaction.

:36: Exchange Rate

Format: : 12d
BCL usage: This field specifies the agreed exchange rate -the spot rate or the forward rate- of the transaction. It is the rate as the deal was struck.

**B1 – Amount Bought - mandatory, non-repetitive**

:32B: Currency, Amount

Format: : 3!a15d
BCL usage: This field specifies the currency and amount bought by party A.

:53a: Delivery Agent

Format: : 53A: [/1!a]/34x
   4!a2!a2!c[3!c]
   : 53D: [/1!a]/34x
   4*35x
BCL usage: This field identifies the financial institution from which the payer will transfer the amount bought.
B2 – Amount Sold - mandatory, non-repetitive-

:32B: Currency, Amount
  Format: : 3!a15d  Mandatory
  BCL usage: This field specifies the currency and amount sold by party A.

:53a: Delivery Agent  Optional
  Format: : 53A: [/1!a]/34x]
  BCL usage: This field identifies the financial institution from which the payer will transfer the amount sold.

:56a: Intermediary  Optional
  Format: : 56A: [/1!a]/34x]
  BCL usage: This field identifies the intermediary institution for the transfer of the funds.
BCL usage: This field identifies the intermediary institution for the transfer of the funds.

:57a: Receiving Agent

Format: : 57A: [1!a][/34x]
        4!a2!a2!c[3!c]
        : 57D: [1!a][/34x]
        4*35x

BCL usage: This field identifies the financial institution and account where the payee will receive the amount sold.

C - Optional General Information - optional, non-repetitive -

:15C: New Sequence

Format: : 15C

BCL usage: This field specifies the start of optional sequence C Optional General Information.

:24D: Dealing Method

Format: : 24D: 4!c[/35x]

BCL usage: This field specifies how the deal was agreed.

  BROK  Deal arranged by a voice broker
  ELEC  Deal made via an electronic system (Reuters, EBS etc.)
  FAXT  Deal agreed by fax
  PHON  Deal agreed by phone
  TELX  Deal agreed by telex

:72: Sender to Receiver Information

Format: : 6*35x

BCL usage: This field specifies additional information for the receiver and applies to the whole message.

Examples of an MT300

- New confirmation
**Cancellation**

:15A:
:20:20000000680003C
:21:20000000680003C
:22A:CANC
:22C:BCLXL01075CCRAL0
:82A:BCLXLUL0XXX
:87A:CCRALUL0XXX
:15B:
:30T:20070124
:30V:20070127
:36:1,075
:32B:EUR200000,
:33B:USD215000,
:53A:FRNYUS30XXX
:56A:BBHCUS30XXX
:57A:CMCIFRP0XXX
:15C:
:24D:PHON

---

### 4.2. MT320: Fixed Loan/Deposit Confirmation

**Message Description**

The message is used to:
- confirm the details of a new contract between the parties
- confirm the details of an amendment to a previously agreed contract
- cancel a previously sent confirmation
- confirm the roll over/renewed contract between the parties
- confirm the maturity of a contract

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Mandatory Sequence A - General Information</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>15A</td>
<td>New Sequence</td>
<td>(CrLf)</td>
</tr>
<tr>
<td>M</td>
<td>20</td>
<td>Sender’s Reference</td>
<td>16x</td>
</tr>
<tr>
<td>O</td>
<td>21</td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>22A</td>
<td>Type of Operation</td>
<td>4!c</td>
</tr>
<tr>
<td>M</td>
<td>22B</td>
<td>Type of Event</td>
<td>4!c</td>
</tr>
<tr>
<td>M</td>
<td>22C</td>
<td>Common Reference</td>
<td>4!a2!c4!n4!a2!c</td>
</tr>
<tr>
<td>M</td>
<td>82a</td>
<td>Party A</td>
<td>A or D</td>
</tr>
<tr>
<td>M</td>
<td>87a</td>
<td>Party B</td>
<td>A or D</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Mandatory Sequence B – Transaction Details</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>15B</td>
<td>New Sequence</td>
<td>(CrLf)</td>
</tr>
<tr>
<td>M</td>
<td>17R</td>
<td>Party A’s Role</td>
<td>1!a</td>
</tr>
<tr>
<td>M</td>
<td>30T</td>
<td>Trade Date</td>
<td>8!n</td>
</tr>
<tr>
<td>M</td>
<td>30V</td>
<td>Value Date</td>
<td>8!n</td>
</tr>
<tr>
<td>M</td>
<td>30P</td>
<td>Maturity Date</td>
<td>8!n</td>
</tr>
<tr>
<td>M</td>
<td>32B</td>
<td>Currency and Principal Amount</td>
<td>3!a15d</td>
</tr>
<tr>
<td>M</td>
<td>34E</td>
<td>Currency and Interest Amount</td>
<td>[N]3!a15d</td>
</tr>
<tr>
<td>M</td>
<td>37G</td>
<td>Interest Rate</td>
<td>[N]12d</td>
</tr>
<tr>
<td>M</td>
<td>14D</td>
<td>Day Count Fraction</td>
<td>7!x</td>
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<tr>
<td></td>
<td></td>
<td>Mandatory Sequence C – Settlement Instructions for Amounts Payable by Party A</td>
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</tr>
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<td>15C</td>
<td>New Sequence</td>
<td>(CrLf)</td>
</tr>
<tr>
<td>O</td>
<td>53a</td>
<td>Delivery Agent</td>
<td>A or D</td>
</tr>
<tr>
<td>O</td>
<td>56a</td>
<td>Intermediary</td>
<td>A or D</td>
</tr>
<tr>
<td>M</td>
<td>57a</td>
<td>Receiving Agent</td>
<td>A or D</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Mandatory Sequence D – Settlement Instructions for Amounts Payable by Party B</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>15D</td>
<td>New Sequence</td>
<td>(CrLf)</td>
</tr>
</tbody>
</table>
Field Specifications

The MT320 contains data fields for BCL’s Fixed Term Loan/Deposit contract as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive -

:15A: New Sequence

Format:   : 15A:    
          Mandatory

BCL usage: This field specifies the start of mandatory sequence A General Information.

:20C: Sender's Reference

Format:   : 16x    
          Mandatory

BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message
:21C: Related Reference
Format: : 16x
Optional
BCL usage: This field is mandatory for amendments (field 22A is AMND) and cancellations (field 22A is CANC). It contains the reference i.e. the content of field 20 of the original confirmation.

:22A: Type of Operation
Format: : 4!c
Mandatory
BCL usage: The following functions are used:
AMND is used to replace a previously sent confirmation
CANC is used to cancel a previously sent confirmation
DUPL is used to duplicate a previously sent confirmation
NEWT is used to send a new confirmation

:22B: Type of Event
Format: : 4!c
Mandatory
BCL usage: The following functions are used:
CONF for the first confirmation
MATU for the confirmation of the liquidation of a fixed loan/deposit
ROLL for the confirmation of a mutually agreed rollover/renewal with/without change in the principal amount and the interest to be settled or added/subtracted from that amount

:22C: Common Reference
Format: : 4!a2!c4!n4!a2!c
Mandatory
BCL usage: This field contains a reference common to both the sender and the receiver.

:82a: Party A
Mandatory
Format: : 82A: [/1!a][/34x]
4!a2!a2!c[3!c]
: 82D: 1!a][/34x]
4*35x
BCL usage: This field identifies Party A of the transaction.
:87a: Party B

Mandatory
Format: : 87A: [/!a][/34x]
4!a2!a2!c[3!c]
: 87D: [/!a][/34x]
4*35x
BCL usage: This field identifies Party B of the transaction.

B – Transaction Details - mandatory, non-repetitive-

:15B: New Sequence

Format: : 15B: Mandatory
BCL usage: This field specifies the start of mandatory sequence B Transaction Details.

:17R: Party A’s Role

Format: : !a Mandatory
BCL usage: This field specifies whether party A is the borrower or the lender.
B Borrower: Party A receives the principal amount and pays the interest
L Lender: Party A pays the principal amount and receives the interest

:30T: Trade Date

Format: : 8!n Mandatory
BCL usage: This field specifies the date the original deal or the rollover was agreed between party A and party B. The trade date remains the same when a confirmation is amended (corrected/completed) unilaterally. When the terms of the deal are renegotiated on a bilateral basis, the trade date reflects the date of renegotiation in the amend message.

:30V: Value Date

Format: : 8!n Mandatory
BCL usage: This field specifies for a new confirmation (22B=CONF), the value date of the deposit; a rollover (22B=ROLL), the value date of the rollover, ie, the maturity date of the rolled over deposit; a maturity confirmation (22B=MATU), the value date of the original deposit for a non-rolled over deposit or the value date of the previous rollover.

:30P: Maturity Date
Format: : 8!n  
**Mandatory**

BCL usage: This field specifies the latest agreed maturity date, i.e., the date on which the principal is to be returned and the interest due.

:32B: Currency and Principal Amount

Format: : 3!a15d  
**Mandatory**

BCL usage: This field specifies the currency and contract amount, i.e., the amount on which the interest specified in field 34E is calculated. For a new confirmation (22B=CONF), this amount has to be settled at value date.

:37G: Interest Rate

Format: : [N]12d  
**Mandatory**

BCL usage: This field specifies the interest rate.

:14D: Day Count Fraction

Format: : 7x  
**Mandatory**

BCL usage: This field specifies the number of days, which are taken into account for the calculation of the interest. This field specifies the Day Count Fraction as per ISDA definitions:

- **ACT/365** – ‘Actual/365’ or ‘Actual/Actual’ (28-31/365-6)
- **AFI/365** – ‘Actua/365 (fixed)’ (28-31/365)
- **ACT/360** – ‘Actual/360’ (28-31/360)
- **360/360** – ‘30/360’,’360/360’ or ‘Bond Basis’
- **30E/360** – ‘30E/360’ or ‘Eurobond basis’

**C – Settlement Instructions for Amounts Payable by party A - mandatory, non-repetitive -**

:15C: New Sequence

Format: : 15C:  
**Mandatory**

BCL usage: This field specifies the start of mandatory sequence C Settlement Instructions for Amounts Payable by Party A.
:53a: Delivery Agent  
**Optional**

Format:  
: 53A: [/1!a][/34x]
4!a2!a2!c[3!c]

: 53D: [/1!a][/34x]
4*35x

BCL usage: This field identifies the financial institution from which party A will transfer the funds.

:56a: Intermediary  
**Optional**

Format:  
: 56A: [/1!a][/34x]
4!a2!a2!c[3!c]

: 56D: [/1!a][/34x]
4*35x

BCL usage: This field identifies the intermediary institution for the transfer of the funds.

:57a: Receiving Agent  
**Mandatory**

Format:  
: 57A: [/1!a][/34x]
4!a2!a2!c[3!c]

: 57D: [/1!a][/34x]
4*35x

BCL usage: This field identifies the financial institution and account where party B will receive the payment.

---

**D – Settlement Instructions for Amounts Payable by party B - mandatory, non-repetitive-**

:15D: New Sequence  

Format:  
: 15D:  

**Mandatory**

BCL usage: This field specifies the start of mandatory sequence D Settlement Instructions for Amounts Payable by Party B.
:53a: Delivery Agent  
**Optional**

**Format:**  
: 53A: \[/1!a\]\[34x\]  
4!a2!a2\[c\;3\]  
: 53D: \[/1!a\]\[34x\]  
4*35x

**BCL usage:** This field identifies the financial institution from which party B will transfer the funds.

:56a: Intermediary  
**Optional**

**Format:**  
: 56A: \[/1!a\]\[34x\]  
4!a2!a2\[c\;3\]  
: 56D: \[/1!a\]\[34x\]  
4*35x

**BCL usage:** This field identifies the intermediary institution for the transfer of the funds.

:57a: Receiving Agent  
**Mandatory**

**Format:**  
: 57A: \[/1!a\]\[34x\]  
4!a2!a2\[c\;3\]  
: 57D: \[/1!a\]\[34x\]  
4*35x

**BCL usage:** This field identifies the financial institution and account where party A will receive the payment.

---

**H – Additional Information - optional, non-repetitive -**

:15H: New Sequence  
**Mandatory**

**Format:**  
: 15H:  

**BCL usage:** This field specifies the start of optional sequence H Additional Information.

:72: Sender to Receiver Information  
**Optional**

**Format:**  
: 6*35x

**BCL usage:** This field specifies additional information for the receiver and applies to the whole message.
Examples of an MT320

- **New confirmation**

  :15A:
  :20:42500045790001C
  :21:42500045790001C
  :22A:NEWT
  :22B:CONF
  :22C:BCLXLL0281NOLALL
  :82A:BCLXLUL0XXX
  :87A:NOLALUL0XXX
  :15B:
  :17R:L
  :30T:20070128
  :30V:20070129
  :30P:20070212
  :32B:EUR20000000,
  :30X:20070212
  :34E:NEUR21855,56
  :37G:2,81
  :14D:ACT/360
  :15C:
  :53A:BCLXLUL0XXX
  :57A:BCLXLUL0XXX
  :15D:
  :57A:BCLXLUL0XXX
  :15H:
  :72:/SWIFT/20070004

- **Cancellation**

  :15A:
  :20:42500045800001C
  :21:42500045790001C
  :22A:CANC
  :22B:CONF
  :22C:BCLXLL0281NOLALL
  :82A:BCLXLUL0XXX
  :87A:NOLALUL0XXX
  :15B:
  :17R:L
  :30T:200730128
  :30V:20070129
  :30P:20070212
  :32B:EUR20000000,
  :30X:20070212
  :34E:NEUR21855,56
:37G:2,81
:14D:ACT/360
:15C:
:53A:BCLXLUL0XXX
:57A:BCLXLUL0XXX
:15D:
:57A:BCLXLUL0XXX
:15H:
:72:/SWIFT/20070004
4.3. **MT392: Request for cancellation**

**Message Description**

The message is used to:

- request a cancellation of the SWIFT message identified in the request.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field name</th>
<th>Content/Options</th>
</tr>
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<tr>
<td></td>
<td></td>
<td>Mandatory Sequence A - General Information</td>
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<tr>
<td>M</td>
<td>20</td>
<td>Senders Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>21</td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>11S</td>
<td>MT and date of the original message</td>
<td>3\ln 6\ln 4\ln6\ln</td>
</tr>
<tr>
<td>O</td>
<td>79</td>
<td>Narrative</td>
<td>35^50x</td>
</tr>
<tr>
<td>O</td>
<td></td>
<td>Copy of at least the Mandatory Fields of the Original Message</td>
<td></td>
</tr>
</tbody>
</table>

M = Mandatory  O = Optional

**Field Specifications**

:20: Sender's Reference

- Format: \( : 16x \)  \( \text{Mandatory} \)
- BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message

:21: Related Reference

- Format: \( : 16x \)  \( \text{Mandatory} \)
- BCL usage: This field contains the content of field 20 senders reference of the SWIFT message for which a cancellation is requested.

:11S: MT and date of the original message

- Format: \( : 3\ln 6\ln 4\ln6\ln \)  \( \text{Mandatory} \)
- CL usage: This field specifies the message type number of the message, which contained the transaction to be cancelled and the date on which this message was sent.
:79: Narrative

Format: : 35*50x

Optional

BCL usage: This field contains a narrative description of the original message, or single transaction within a multiple message, which will enable the receiver to positively identify the message or transaction to be cancelled.

Example of an MT392

- Cancellation of an MT 399

:20:0987654321
:21:1234567890
:11S:399
070127
4321632112
4.4. **MT395: Queries**

**Message Description**

The message is used to:

- request information or clarification relating to a previous received SWIFT message
- request an amendment to be made to a previous sent SWIFT message

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field name</th>
<th>Content/Options</th>
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<td>Senders Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M 21</td>
<td></td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M 75</td>
<td></td>
<td>Queries</td>
<td>6*35x</td>
</tr>
<tr>
<td>O 77A</td>
<td></td>
<td>Narrative</td>
<td>20*35x</td>
</tr>
<tr>
<td>O 11a</td>
<td></td>
<td>MT and Date of the Original Message</td>
<td>R or S</td>
</tr>
<tr>
<td>O 79</td>
<td></td>
<td>Narrative Description of the Message to which the Query relates</td>
<td>35*50x</td>
</tr>
<tr>
<td>O</td>
<td></td>
<td>Copy of at least the Mandatory Fields of the Original Message</td>
<td></td>
</tr>
</tbody>
</table>

M =Mandatory          O=Optional

**Field Specifications**

:20: Sender’s Reference

Format: : 16x    
BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message.

:21: Related Reference

Format: : 16x    
BCL usage: This field contains the reference to the original message to which this query relates.

:75: Queries

Format: : 6*35x    
BCL usage: This field contains the actual question(s).

:77A: Narrative
Examples of an MT395

- Cancellation of an MT 399

20:0987654321
21:1234567890
75: Bidder: ABCDLULLXXX

M. Tintin

Please change our bid of EUR 1.000.000 to EUR 2.000.000
4.5. MT399: Free Format Message

Message Description

The message is used to:

- submit a bid in a tender operation
- confirm the allotment in a tender operation

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field name</th>
<th>Content/Options</th>
</tr>
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<tr>
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<td>20</td>
<td>Senders Reference</td>
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</tr>
<tr>
<td>O</td>
<td>21</td>
<td>Related Reference</td>
<td>16x</td>
</tr>
<tr>
<td>M</td>
<td>79</td>
<td>Narrative</td>
<td>35*50x</td>
</tr>
</tbody>
</table>

M = Mandatory  O = Optional

Field Specifications

The MT399 contains data fields for BCL's submission of bids and confirmation of allotments as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

:20: Sender's Reference

Format:  : 16x  Mandatory
BCL usage: This field specifies the reference of the bidding counterparty.

:21: Related Reference

Format:  : 16x  Optional
BCL usage: This field contains the reference number of the tender operation.

:79: Narrative

Format:  : 35*50x  Mandatory
BCL usage: This field contains free format text.
Examples of an MT399

- Submission of bids

20: 1234567890
21: 20070059
79: Bidder: ABCDLULLXXX
     M. Tintin
     Tel: 123456
     Fax: 456789

   Number of bids: 3
   Total bid amount: 6.000.000

   Bid 1 1.000.000 at 3.85
   Bid 2 2.000.000 at 3.86
   Bid 3 3.000.000 at 3.87

   Bid 10

1. Complete BIC, name, telephone and fax number of the person in charge of the bid
2. Maximum of 10 bids
3. Total amount of bids in EURO
4. Different bids in EURO, classified in an ascending order of the proposed rates
**Confirmation of allotments**

20: ALLOTMENT RESULT  
21: 20070059  
79: Attn: M. Tintin  
Reference number: 20060059  

Marginal rate: 3.86  
Percentage of allotment at a marginal rate: 25  

<table>
<thead>
<tr>
<th>Amount allotted</th>
<th>Rate</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>3.85</td>
</tr>
<tr>
<td>500,000</td>
<td>3.86</td>
</tr>
<tr>
<td>3,000,000</td>
<td>3.87</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>3,500,000</strong></td>
</tr>
</tbody>
</table>

1 Name of the person in charge of the bid  
2 Reference number of the tender operation  
3 Result of the allotment  
4 Rejected bid  
5 Amount allotted at the marginal rate (multiple rate auction)  
6 Amount and rate allotted  
7 Total allotment amount
5. **Standards Category 5 -Securities Market**

5.1. **Notification of receipt: MT540 Receive Free Instruction**

**Message Description**

The message is used to:

- instruct the receipt of financial instruments free of payment, physically or by book-entry, from a specified party (function of the message is NEWM).
- request the cancellation of a receive free of payment instruction previously sent by the account owner (function of the message is CANC). For cancellations the transaction reference number of the message to be cancelled in the linkage sequence is mandatory.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 16R</td>
<td></td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
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</tr>
<tr>
<td>M 20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td></td>
<td></td>
</tr>
<tr>
<td>M 23G</td>
<td>NEWM/CANC</td>
<td>Function of the Message</td>
<td>4!c/[4!c]; &quot;NEWM&quot; for a new message or &quot;CANC&quot; to request the cancellation of a previously sent instruction</td>
<td></td>
<td></td>
</tr>
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**Repetitive Optional Subsequence A1 - Linkages**

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<th>Generic Field Name</th>
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<tbody>
<tr>
<td>M 16R</td>
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<td>LINK</td>
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</tr>
<tr>
<td>O 20C</td>
<td>PREV</td>
<td>Reference</td>
<td>Related Reference</td>
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<td></td>
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<tr>
<td>M 16S</td>
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<td>End of Block</td>
<td>LINK</td>
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</table>

**End of Mandatory Sequence A - General Information**

| M 16S  |     | End of Block | GENL                |                     |                 |

**Mandatory Sequence B - Trade Details**

<table>
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<tr>
<td>M 16R</td>
<td></td>
<td></td>
<td>Start of Block</td>
<td>TRADDET</td>
<td></td>
</tr>
<tr>
<td>M 98a</td>
<td>SETT</td>
<td>Date/Time</td>
<td>Option A</td>
<td></td>
<td></td>
</tr>
<tr>
<td>CM 98a</td>
<td>TRAD</td>
<td>Date/Time</td>
<td>Option A</td>
<td></td>
<td></td>
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<tr>
<td>M 35B</td>
<td></td>
<td>Identification of the Financial Instrument</td>
<td>Sub-field 1 [ISIN1e12</td>
<td>ISIN code for marketable assets</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Sub-field 2 [4*35x]</td>
<td>Generic code for credit claims</td>
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</table>
## Optional Subsequence B1 - Financial Instruments Attributes

<table>
<thead>
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<th>Tag</th>
<th>Description</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>FIAC</td>
</tr>
<tr>
<td>O</td>
<td>11A</td>
<td>DENO</td>
<td>Currency</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Currency of denomination</td>
<td>&quot;DENO&quot;/ISO currency code of the asset</td>
</tr>
<tr>
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<td>16S</td>
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## End of Mandatory Sequence B - Trade Details

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## Repetitive Mandatory Sequence C – Financial Instrument/Account

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<th>Details</th>
</tr>
</thead>
<tbody>
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<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>FIAC</td>
</tr>
<tr>
<td>M</td>
<td>36B</td>
<td>SETT</td>
<td>Quantity of Financial Instrument</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Quantity of Financial Instrument to be settled</td>
<td>&quot;SETT&quot;/type/quantity of security to be settled</td>
</tr>
<tr>
<td></td>
<td></td>
<td>The type is expressed in &quot;UNIT&quot; if quantity is expressed as a number, &quot;FAMT&quot; if quantity is expressed as a face amount</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>97a</td>
<td>SAFE</td>
<td>Account</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option A</td>
<td>&quot;SAFE&quot;/account with BCL</td>
</tr>
<tr>
<td>O</td>
<td>94a</td>
<td>SAFE</td>
<td>Place of safekeeping</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option F</td>
<td>&quot;SAFE&quot;/(I)CSD/BIC code of the place where the securities are safekept. This field is mandatory for (I)CSD/local and local/(I)CSD transactions</td>
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<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>FIAC</td>
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## Mandatory Sequence E – Settlement Details

<table>
<thead>
<tr>
<th>Code</th>
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<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>SETDET</td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>SETR</td>
<td>Indicator</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option A</td>
<td>&quot;SETR&quot;/&quot;COLI&quot; for trades involving pledge transactions &quot;SETR&quot;/&quot;REPU&quot; for trades involving repo/assignment transactions</td>
</tr>
</tbody>
</table>

## Repetitive Mandatory Subsequence E1 – Settlement Parties

<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>SETPRTY</td>
</tr>
<tr>
<td>O</td>
<td>95a</td>
<td>SELL</td>
<td>Party</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option P or Q</td>
<td>Option P: 4lc/4ia2ia2lc[3lc]; &quot;SELL&quot;/BIC code of the instructing party Option Q: 4lc/8c/34x; &quot;SELL&quot;/Name and address of the instructing party</td>
</tr>
<tr>
<td>O</td>
<td>97a</td>
<td>SAFE</td>
<td>Account</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option A</td>
<td>4lc/35x; &quot;SAFE&quot;/account where the financial instruments are held</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Details</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>SETPRTY</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>DEAG</td>
<td>Party</td>
</tr>
</tbody>
</table>
|      |     | Option P or R | Option P: 4lc/4ia2ia2lc[3lc];
<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Option</th>
<th>Additional Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>70a</td>
<td>DECL</td>
<td>Option E</td>
<td>41c//10*35; &quot;DECL&quot;/&quot;NOTIFICATION&quot; in case bank loans are pledged</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
<td></td>
</tr>
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<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Option</th>
<th>Additional Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>SETPRTY</td>
<td></td>
</tr>
<tr>
<td>O</td>
<td>95a</td>
<td>DECU</td>
<td>Option P or R</td>
<td>41c//4la2la2[3c]; &quot;DECU&quot;/BIC code of the deliverer's custodian</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Option</th>
<th>Additional Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>Start of Block</td>
<td>SETPRTY</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>PSET</td>
<td>Option P or R</td>
<td>41c//4la2la2[3c]; &quot;PSET&quot;/BIC code of the place of settlement</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
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</tbody>
</table>

End of Mandatory Sequence E – Settlement Details

<table>
<thead>
<tr>
<th>Code</th>
<th>Tag</th>
<th>Description</th>
<th>Option</th>
<th>Additional Information</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETDET</td>
<td></td>
</tr>
</tbody>
</table>

CM=BCL Mandatory M=Mandatory O=Optional
Field Specifications

The MT540 contains data fields for BCL's Receive free instruction as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:20C: Sender's Reference

Format: : 4%c//16x
Qualifier: SEME
BCL usage: This field must be unique for each instruction sent.

:23G: Function of the Message

Format: : 4%c//4%c
Qualifier: CANC
NEW
BCL usage: The following functions are accepted:
CANC to be used on a cancellation request
NEWM to be used on a new instruction

A1 - Linkages - optional, repetitive - LINK

The linkage section is required on cancellation requests. In all other cases this subsequence is ignored.

:20C: Previous Reference

Format: : 4%c//16x
Qualifier: PREV Reference of the linked message which was previously sent
BCL usage: This field contains the reference of the original instruction.

B - Trade Details - mandatory, non-repetitive - TRADDET

:98a: Settlement Date/Time

Format: : 98A::4%c//8!n
: 98C::4%c//8!n!6!n
Qualifier: SETT
BCL usage: Both format A and C are accepted but the time is ignored for the purpose of matching and settlement.
:98a: Trade Date/Time
Format:  
: 98A::4!c//8!n  
: 98C::4!c//8!n6!n
Qualifier: TRAD
BCL usage: Both format A and C are accepted but the time is ignored for the purpose of matching and settlement. This field must be prior to or equal to the settlement date.

:35B: Identification of Financial Instrument
Format:  
Sub-field 1 [ISIN1!e12!c]  Mandatory
Sub-field 2 [4*35x]
BCL usage: For marketable assets the ISIN code will be used. For credit claims line 1 in sub-field 2 will contain "LOAN" followed by the identification number of the credit claim and line 2 "DEBT" followed by the identification number of the debtor.

**B1 - Financial Instrument Attributes - optional, non-repetitive - FIA**

:11A: Currency of Denomination
Format:  
: 4!c//3!a  Optional
Qualifier: DENO
BCL usage: This field is optional.

**C - Financial Instrument/Account - mandatory, repetitive - FIAC**

:36B: Quantity of Financial Instrument to be Settled
Format:  
: 4!c//4!c/15d  Mandatory
Qualifier: SETT
BCL usage: The following code words are accepted:
  FAMT  for bonds and credit claims
  UNIT  for some French domestic bonds

:97a: Safekeeping Account
Format:  
: 97A::4!c//35x  Mandatory
Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyyyyy (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment).
E - Settlement Details - mandatory, non-repetitive - SETDET

:22F: Type of Settlement Transaction
Format: : 4\text{c}/[8c]/4\text{c} Mandatory
Qualifier: SETR
BCL usage: This field specifies the type of settlement instruction. It either contains:
- COLI for pledge transactions
- REPU for repo/assignment transactions

E1 - Settlement Parties - mandatory, repetitive - SETPRTY

:95a: Place of Settlement
Format: : 95P::4\text{c}/[4\text{a}2!a2\text{c}[3\text{c}]] Mandatory
Qualifier: PSET
BCL usage: This field specifies the place of settlement. For further details about the codes to be used please refer to the attached list of BIC codes.

:97a: Safekeeping Account
Format: : 97A::4\text{c}/35x Conditional
Qualifier: SAFE
BCL usage: This field is mandatory when Euroclear or Clearstream Luxembourg or VP Luxembourg are involved in the settlement chain. It specifies the client account number in Euroclear, Clearstream or VP Luxembourg. For further information please refer to the domestic market practice section.

:95a: Delivering Agent
Format: : 95P::4\text{c}/[4\text{a}2!a2\text{c}[3\text{c}]] Mandatory
Qualifier: DEAG
BCL usage: This field specifies the delivering agent. For further information please refer to the domestic market practice section.
Option PA BIC code is used
Option R  A data source scheme is required for settlement in:

- CBF (CEDE)
- CBF (DAKV)
- EUROCLEAR (ECLR)
- EUROCLEAR FRANCE (SICV)
- NBB CLEARING (NBBE)
- KDD (KDDS)
- VP (VPDK)

70a: Declaration details

Format:  : 70E::4!c//10*35  Optional
Qualifier:  DECL
BCL usage:  DECL//NOTIFICATION

In some countries the ex-ante notification of the debtor is a precondition for creating a valid security interest (e.g. pledge) over the credit claims deposited as collateral. For those countries where this is the case counterparties have to confirm to BCL via their MT540 that this has been done.

:95a: Deliverer's Custodian

Format:  : 95P::4!c//4!a2!a2!c[3!c]  Optional
: 95R::4!c/8c/34x
Qualifier:  DECU
BCL usage:  This field specifies the deliverer's custodian. For further information please refer to the domestic market practice section.

Option PA  BIC code is used
Option R  A data source scheme is used

:95a: Seller

Format:  : 95P::4!c//4!a2!a2!c[3!c]  Optional
: 95Q::4!c//4*35x
Qualifier:  SELL
BCL usage:  This field specifies the ordering institution if other than the counterparty.
Examples of an MT540

• New instruction

16R:GENL
20C::SEME//12345678
23G:NEWM
16S:GENL
16R:TRADDET
98A::TRAD//20070813
98A::SETT//20070815
35B:ISIN XS0036181617
16R:FIA
11A::DENO//EUR
16S:FIA
16S:TRADDET
16R:FIAC
36B::SETT/FAMT/10000000,
97A::SAFE/0006789000
16S:FIAC
16R:SETDET
22F::SETR//COLL
16R:SETPRTY
95P::SELL/BCEELULL
16S:SETPRTY
16R:SETPRTY
95R::DEAG/CEDE/54321
16S:SETPRTY
16R:SETPRTY
95P::PSET//CEDELULL
16S:SETPRTY
16S:SETDET

• Cancellation of an instruction

16R:GENL
20C::SEME//123456789
23G:CANC
16R:LINK
20C::PREV//12345678
16S:LINK
16S:GENL
16R:TRADDET
98A::TRAD//20070813
98A::SETT//20070815
35B:ISIN XS0036181617
16R:FIA
11A::DEN0//EUR
16S:FIA
16S:TRADDDET
16R:FIAC
36B::SETT//FAMT/10000000,
97A::SAFE//0006789000
16S:FIAC
16R:SETDET
22F::SETR//COLL
16R:SETPRTY
  95P::SELL//BCEELULL
16S:SETPRTY
16R:SETPRTY
  95R::DEAG/CEDE/54321
16S:SETPRTY
16R:SETPRTY
  95P::PSET//CEDELULL
16S:SETPRTY
16S:SETDET
5.2. Notification of delivery: MT542 Deliver Free Instruction

**Message Description**

The message is used to:

- instruct the delivery of financial instruments free of payment, physically or by book-entry, from a specified party (function of the message is "NEWM").
- request the cancellation of a delivery free of payment instruction previously sent by the account owner (function of the message is "CANC"). For cancellations the transaction reference number of the message to be cancelled in the linkage sequence is mandatory.

<table>
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<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
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<tbody>
<tr>
<td>M</td>
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<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>4!c/16x; &quot;SEME&quot;/transaction reference number of the operation</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM/CANC</td>
<td>Function of the Message</td>
<td>4!c[4!c]; &quot;NEWM&quot; for a new message or &quot;CANC&quot; to request the cancellation of a previously sent instruction</td>
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**Repetitive Optional Subsequence A1 - Linkages**

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<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>LINK</td>
<td></td>
</tr>
<tr>
<td>O</td>
<td>20C</td>
<td>PREV</td>
<td>Reference</td>
<td>Related Reference</td>
<td>4!c/16x; &quot;PREV&quot;/transaction reference number of the message to be cancelled</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
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End of Mandatory Sequence A - General Information

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<th>Generic Field Name</th>
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<th>Content/Options</th>
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**Mandatory Sequence B - Trade Details**

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<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
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<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>TRADDET</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>98a</td>
<td>SETT</td>
<td>Date/Time</td>
<td>Option A</td>
<td>4!c/8nl; &quot;SETT&quot;/yyyyymmdd for the delivery date</td>
</tr>
<tr>
<td>CM</td>
<td>98a</td>
<td>TRAD</td>
<td>Date/Time</td>
<td>Option A</td>
<td>4!c/8nl; &quot;TRAD&quot;/yyyyymmdd for the trade date</td>
</tr>
<tr>
<td>M</td>
<td>35B</td>
<td></td>
<td>Identification of the Financial Instrument</td>
<td>Sub-field 1 [ISIN1e12</td>
<td>ISIN code for marketable assets Sub-field 2 [4*35x] Generic code for credit claims</td>
</tr>
</tbody>
</table>

**Optional Subsequence B1 - Financial Instruments Attributes**

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
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<td></td>
</tr>
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<td>---</td>
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</tr>
<tr>
<td>O</td>
<td>11A</td>
<td>DENO</td>
<td>Currency of denomination</td>
<td></td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>FIA</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

End of Mandatory Sequence B - Trade Details

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td>TRADDET</td>
</tr>
</tbody>
</table>

Repetitive Mandatory Sequence C – Financial Instrument/Account

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>FIAC</td>
</tr>
<tr>
<td>M</td>
<td>36B</td>
<td>SETT</td>
</tr>
<tr>
<td>M</td>
<td>97a</td>
<td>SAFE</td>
</tr>
<tr>
<td>O</td>
<td>94a</td>
<td>SAFE</td>
</tr>
</tbody>
</table>

Mandatory Sequence E – Settlement Details

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>SETDET</td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>SETR</td>
</tr>
</tbody>
</table>

Repetitive Mandatory Subsequence E1 – Settlement Parties

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>SETPRTY</td>
</tr>
<tr>
<td>O</td>
<td>95a</td>
<td>BUYR</td>
</tr>
<tr>
<td>O</td>
<td>97a</td>
<td>SAFE</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
</tr>
</tbody>
</table>

M | 16R |   |
<p>| M | 95a | REAG |</p>
<table>
<thead>
<tr>
<th>Field Specifications</th>
</tr>
</thead>
<tbody>
<tr>
<td>The MT542 contains data fields for BCL’s Deliver free instruction as described below. These specifications are in addition to those provided in the SWIFT User Handbook.</td>
</tr>
</tbody>
</table>

**A - General Information - mandatory, non-repetitive - GENL**

:20C: Sender's Reference

<table>
<thead>
<tr>
<th>Format:</th>
<th>: 4!c//16x</th>
<th>Mandatory</th>
</tr>
</thead>
<tbody>
<tr>
<td>Qualifier:</td>
<td>SEME</td>
<td></td>
</tr>
<tr>
<td>BCL usage:</td>
<td>This field must be unique for each instruction sent.</td>
<td></td>
</tr>
</tbody>
</table>

:23G: Function of the Message

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Qualifier:</td>
<td>CANC</td>
<td></td>
</tr>
<tr>
<td>NEWM</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
BCL usage: The following functions are accepted:
- CANC to be used on a cancellation request
- NEWM to be used on a new instruction

**A1 - Linkages - optional, repetitive - LINK**

The linkage section is required on cancellation requests. In all other cases this subsequence is ignored.

:20C: Previous Reference

- **Format:** : 4/c//16x
- **Qualifier:** PREV Reference of the linked message which was previously sent.
- **BCL usage:** This field contains the reference of the original instruction.

**B - Trade Details - mandatory, non-repetitive - TRADDET**

:98a: Settlement Date/Time

- **Format:** : 98A::4/c//8!n
- **Qualifier:** SETT
- **BCL usage:** Both format A and C are accepted but the time is ignored for the purpose of matching and settlement.

:98a: Trade Date/Time

- **Format:** : 98A::4/c//8!n
- **Qualifier:** TRAD
- **BCL usage:** Both format A and C are accepted but the time is ignored for the purpose of matching and settlement. This field must be prior to or equal to the settlement date.

:35B: Identification of Financial Instrument

- **Format:** Sub-field 1 [ISIN1!e12!c]  
- **BCL usage:** For marketable assets the ISIN code will be used. For credit claims line 1 in sub-field 2 will contain "LOAN" followed by the identification number of the credit claim and line 2 "DEBT" followed by the identification number of the debtor.
**B1 - Financial Instrument Attributes - optional, non-repetitive - FIA**

:11A: Currency of Denomination

Format: : 4!c//3!a
Qualifier: DENO
BCL usage: This field is optional.

**C - Financial Instrument/Account - mandatory, repetitive - FIAC**

:36B: Quantity of Financial Instrument to be Settled

Format: : 4!c//4!c/15d
Qualifier: SETT
BCL usage: The following code words are accepted:
- FAMT for bonds and credit claims
- UNIT for some French domestic bonds

:97a: Safekeeping Account

Format: : 97A::4!c//35x
Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions): yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment)

:94a: Place of Safekeeping

Format: : 94F::4!c//4!c/4!a2!a2!c[3!c]
Qualifier: SAFE
BCL usage: This field specifies the place where the securities are safekept. This field is mandatory for Clearstream/domestic and domestic/Clearstream transactions. In these cases field 94F always contains SAFE/ICSD/CEDELULL.

**E - Settlement Details - mandatory, non-repetitive - SETDET**

:22F: Type of Settlement Transaction

Format: : 4!c/[8c]/4!c
Qualifier: SETR
BCL usage: This field specifies the type of settlement instruction. It either contains:
- COLO for pledge transactions
- REPU for repo/assignment transactions
**E1 - Settlement Parties - mandatory, repetitive - SETPRTY**

:95a: Place of Settlement

- **Format:** : 95P::4!c//4!a2!a2!c[3!c]  **Mandatory**
- **Qualifier:** PSET
- **BCL usage:** This field specifies the place of settlement. For further details about the codes to be used please refer to the attached list of BIC codes.

:97a: Safekeeping Account

- **Format:** : 97A::4!c//35x  **Conditional**
- **Qualifier:** SAFE
- **BCL usage:** This field is mandatory when Euroclear or Clearstream Luxembourg are involved in the settlement chain. It specifies the client account number in Euroclear or Clearstream. For further information please refer to the domestic market practice section.

:95a: Receiving Agent

- **Format:** : 95P::4!c//4!a2!a2!c[3!c]  **Mandatory**
  : 95R::4!c//8c/34x
- **Qualifier:** REAG
- **BCL usage:** This field specifies the delivering agent. For further information please refer to the domestic market practice section.
  
  **Option PA BIC code is used**

  **Option R**
  A data source scheme is required for settlement in:
  
  - CBL (CEDE)
  - CBF (DAKV)
  - EUROCLEAR (ECLR)
  - EUROCLEAR FRANCE (SICV)
  - NBB CLEARING (NBBe)
  - KDD (KDDS)
  - VP (VPDK)

:95a: Receiver's Custodian

- **Format:** : 95P::4!c//4!a2!a2!c[3!c]  **Optional**
  : 95R::4!c//8c/34x
- **Qualifier:** RECU
- **BCL usage:** This field specifies the receiver's custodian. For further information please refer to the domestic market practice section.
  
  **Option PA BIC code is used**
Option R       A data source scheme is used

:95a: Buyer
Format:    : 95P::4\c//4\a2!a2\c[3\c]     Optional
           : 95Q::4\c//4\*35x
Qualifier: BUYR
BCL usage: This field specifies the ordering institution if other than the counterparty.

Example of an MT542

• New instruction

16R:GENL
   20C::SEME//123456781
   23G::NEWM
16S:GENL
16R:TRADDDET
   98A::TRAD//20070813
   98A::SETT//20070815
   35B:ISIN XS0036181617
   16R:FIA
      11A::DENO//EUR
   16S:FIA
16S:TRADDDET
16R:FIAC
   36B::SETT//FAMT/10000000,
   97A::SAFE//0006789000
16S:FIAC
16R:SETDET
   22F::SETR//COLL
   16R:SETPRTY
      95P::BUYR//BCEELULL
   16S:SETPRTY
16R:SETPRTY
   95R::REAG/CEDE/54321
   16S:SETPRTY
   16R:SETPRTY
      95P::PSET//CEDELULL
   16S:SETPRTY
16S:SETDET

• Cancellation of an instruction

16R:GENL
## 5.3. Notification of receipt: MT544 Receive Free Confirmation

### Message Description

The message is used to:

- confirm the receipt of financial instruments free of payment, physically or by book-entry, from a specified party (function of the message is NEWM). For confirmations the transaction reference number in the linkage sequence is the transaction reference number of the related MT540 (Qualifier "RELA").

- cancel a confirmation of a receipt free of payment instruction previously sent by the account servicer (function of the message is CANC). For cancellations the transaction reference number in the linkage sequence is the transaction reference number of the related MT544 (Qualifier "PREV").

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>4!c//16x; &quot;SEME&quot;// transaction reference number</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM/CANC</td>
<td>Function of the Message</td>
<td></td>
<td>4!c[4!c]; &quot;NEWM&quot; for a new message, &quot;CANC&quot; for a cancellation of a previously sent confirmation</td>
</tr>
</tbody>
</table>

<p>| | | | | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
</table>

### Repetitive Mandatory Subsequence A1 - Linkages

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>LINK</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>RELA/ PREV</td>
<td>Reference</td>
<td>Related Reference</td>
<td>4!c//16x; &quot;RELA&quot;/transaction reference number of the related MT540</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>LINK</td>
<td></td>
</tr>
</tbody>
</table>

### End of Mandatory Sequence A - General Information

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th></th>
<th>End of Block</th>
<th>GENL</th>
<th></th>
</tr>
</thead>
</table>

### Mandatory Sequence B - Trade Details

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Generic Field Name</th>
<th>Date/Time</th>
<th>Option A</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td>ESET</td>
<td>Date/Time</td>
<td>Option A</td>
<td>:4!c//8!n; &quot;ESET&quot;/yyyyymmd for the effective settlement date</td>
</tr>
<tr>
<td>O</td>
<td>98a</td>
<td>SETT</td>
<td>Date/Time</td>
<td>Option A</td>
<td>:4!c//8!n; &quot;SETT&quot;/yyyyymmd for the requested settlement date</td>
</tr>
<tr>
<td>CM</td>
<td>98a</td>
<td>TRAD</td>
<td>Date/Time</td>
<td>Option A</td>
<td>:4!c//8!n; &quot;TRAD&quot;/yyyyymmd for the trade date</td>
</tr>
<tr>
<td>O</td>
<td>90A</td>
<td>DEAL</td>
<td>Deal Price</td>
<td>Option A</td>
<td>:4!c//4!c//15d; &quot;DEAL&quot;/&quot;PRCT&quot;/applicable haircut</td>
</tr>
</tbody>
</table>
### Identification of the Financial Instrument

<table>
<thead>
<tr>
<th>Sub-field 1</th>
<th>ISIN code for marketable assets</th>
</tr>
</thead>
<tbody>
<tr>
<td>Sub-field 2</td>
<td>Generic code for credit claims</td>
</tr>
</tbody>
</table>

### Optional Subsequence B1 - Financial Instrument Attributes

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block FIA</th>
</tr>
</thead>
<tbody>
<tr>
<td>O 11A</td>
<td>DENO Currency</td>
</tr>
<tr>
<td>O 98a</td>
<td>COUP Date/Time Option A</td>
</tr>
<tr>
<td>O 98a</td>
<td>MATU Date/Time Option A</td>
</tr>
<tr>
<td>O 92a</td>
<td>CUFC Rate</td>
</tr>
<tr>
<td>O 92a</td>
<td>INDX Rate</td>
</tr>
<tr>
<td>M 16S</td>
<td>End of Block FIA</td>
</tr>
</tbody>
</table>

### End of Mandatory Sequence B - Trade Details

| M 16S | End of Block TRADDET |

### Repetitive Mandatory Sequence C – Financial Instrument/Account

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block FIAC</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 36B</td>
<td>ESTT Quantity of Financial Instrument</td>
</tr>
<tr>
<td>M 97a</td>
<td>SAFE Account Option A</td>
</tr>
<tr>
<td>O 94a</td>
<td>SAFE Place of safekeeping Option F</td>
</tr>
<tr>
<td>M 16S</td>
<td>End of Block FIAC</td>
</tr>
</tbody>
</table>

### Mandatory Sequence E – Settlement Details

| M 16R | Start of Block SETDET |
Repetitive Mandatory Subsequence E1 – Settlement Parties

<table>
<thead>
<tr>
<th>M</th>
<th>22F</th>
<th>SETR</th>
<th>Indicator</th>
<th>Option A</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>&quot;SETR&quot;/&quot;COLU&quot; for trades involving pledge transactions</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>&quot;SETR&quot;/&quot;REPU&quot; for trades involving repo/assignment transactions</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>95a</td>
<td>SELL</td>
<td>Party</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option P or Q</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;SELL&quot;//BIC code of the instructing party</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option Q: 4!c/4*35x;</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;SELL&quot;//Name of the instructing party</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>95a</td>
<td>DEAG</td>
<td>Party</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option P or R</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;DEAG&quot;//BIC code of the delivering agent</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option R: 4!c/8c/34x;</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;DEAG&quot;//Issuer code/Proprietary code</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>95a</td>
<td>DECU</td>
<td>Party</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option P or R</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;DECU&quot;//BIC code of the deliverer's custodian</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option R: 4!c/8c/34x;</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;DECU&quot;//Issuer code/Proprietary code</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>95a</td>
<td>PSET</td>
<td>Party</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Option P or R</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>&quot;PSET&quot;//BIC code of the place of settlement</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>SETPRTY</td>
</tr>
</tbody>
</table>

Repetitive Optional Subsequence E3 - Amounts

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>AMT</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>AMT</td>
</tr>
</tbody>
</table>

End of Mandatory Sequence E – Settlement Details

<table>
<thead>
<tr>
<th>M</th>
<th>16S</th>
<th>End of Block</th>
<th>SETDET</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>CM=BCL Mandatory</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>M=Mandatory</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>O=Optional</td>
</tr>
</tbody>
</table>

77
Field Specifications

The MT544 contains data fields for BCL's Receive free confirmation as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:20C: Sender's Reference

Format: : 4!c//16x
Qualifier: SEME
BCL usage: This field contains the reference number assigned by BCL to the transaction.

:23G: Function of the Message

Format: : 4!c[4!c]
Qualifier: CANC
NEWM
BCL usage: The following functions are used:
CANC to cancel a receipt free confirmation
NEWM to confirm a receipt free of securities

A1 - Linkages - mandatory, repetitive - LINK

:20C: Previous Reference

Format: : 4!c//16x
Qualifier: PREV
RELA
BCL usage: The following functions are used:
PREV transaction reference number of the related MT544 (field 23G = CANC)
RELA transaction reference number of the customer's original sender's reference of the related MT540 (field 23G = NEWM)

B - Trade Details - mandatory, non-repetitive - TRADDET

:98a: Settlement Date/Time

Format: : 98A::4!c//8!n
Qualifier: ESET
BCL usage: This field contains the date on which the transaction effectively settled. Format A is used.
:98a: Settlement Date/Time
  Format: : 98A::4!c//8!n  Optional
  Qualifier: SETT
  BCL usage: This field contains the requested settlement date. Format A is used.

:98a: Trade Date/Time
  Format: : 98A::4!c//8!n  BCL Mandatory
  Qualifier: TRAD
  BCL usage: This field contains the transaction's trade date. Format A is used.

:90A: Deal Price
  Format: : 98A::4!c//15d  Optional
  Qualifier: PRCT
  BCL usage: This field contains the applicable haircut.

:35B: Identification of Financial Instrument
  Format: Sub-field 1 [ISIN1!e12!c]  Mandatory
  Sub-field 2 [4*35x]
  BCL usage: For marketable assets the ISIN code will be used. For credit claims line 1 in sub-field 2 will contain "LOAN" followed by the identification number of the credit claim and line 2 "DEBT" followed by the identification number of the debtor.

**B1 - Financial Instrument Attributes - optional, non-repetitive - FIA**

:11A: Currency of Denomination
  Format: : 4!c//3!a  Optional
  Qualifier: DENO
  BCL usage: This field is optional. It contains the currency code of the asset.

:98a: Coupon Date/Time
  Format: : 98A::4!c//8!n  Optional
  Qualifier: COUP
  BCL usage: This field contains the next coupon date. In case of a zero coupon bond the coupon and maturity date are identical.
:98a: Maturity Date/Time
  Format: : 98A::4!c//8!n Optional
  Qualifier: MATU
  BCL usage: This field contains the final maturity date.

:92A: Rate
  Format: : 92A::4!c//[N]15d Optional
  Qualifier: CUFC
  BCL usage: This field contains the current pool factor of an asset- or mortgage-backed security

C - Financial Instrument/Account - mandatory, repetitive - FIAC

:36B: Quantity of Financial Instrument to be Settled
  Format: : 4!c//4!c//15d Mandatory
  Qualifier: ESTT
  BCL usage: This field contains the quantity of financial instrument received. The following code words are used:
  FAMT for bonds and credit claims
  UNIT for some domestic French bonds

:97a: Safekeeping Account
  Format: : 97A::4!c//35x Mandatory
  Qualifier: SAFE
  BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment).

:94a: Place of Safekeeping
  Format: : 94F::4!c//4!c//4!a2!a2!c[3!c] Optional
  Qualifier: SAFE
  BCL usage: This field specifies the place where the securities are safekept. This field is mandatory for Clearstream/domestic and domestic/Clearstream transactions. In these cases field 94F always contains SAFE/ICSD/CEDELULL.
**E - Settlement Details - mandatory, non-repetitive - SETDET**

:22F: Type of Settlement Transaction  
 Format: 4|c/[8]c/4|c  
 **Mandatory**  
 Qualifier: SETR  
 BCL usage: This field specifies the type of settlement instruction. It either contains:  
 COLI for pledge transactions  
 REPU for repo/assignment transactions

**E1 - Settlement Parties - mandatory, repetitive - SETPRTY**

:95a: Place of Settlement  
 Format: 95P::4|c/4|a2|a2|c[3|c]  
 **Mandatory**  
 Qualifier: PSET  
 BCL usage: This field specifies the place of settlement. For further details about the codes used please refer to the attached list of BIC codes.

:95a: Delivering Agent  
 Format: 95P::4|c/4|a2|a2|c[3|c]  
 **Mandatory**  
 :95R::4|c/8|c/34x  
 Qualifier: DEAG  
 BCL usage: This field specifies the delivering agent. For further information please refer to the domestic market practice section.  
 Option PA BIC code is used  
 Option R A data source scheme is used

:95a: Deliverer's Custodian  
 Format: 95P::4|c/4|a2|a2|c[3|c]  
 **Optional**  
 :95R::4|c/8|c/34x  
 Qualifier: DECU  
 BCL usage: This field specifies the deliverer's custodian. For further information please refer to the domestic market practice section.  
 Option PA BIC code is used  
 Option R A data source scheme is used

:95a: Seller  
 Format: 95P::4|c/4|a2|a2|c[3|c]  
 **Optional**
Qualifier: SELL
BCL usage: This field specifies the ordering institution if other than the counterparty.

**E3 - Amounts - optional, repetitive - AMT**

Example of an MT544

- **New confirmation**

  16R:GENL
  20C::SEME//32345678
  23G:NEWM
  16R:LINK
  20C::RELA//12345678
  16S:LINK
  16S:GENL
  16R:TRADDET
  98A::TRAD//20070813
  98A::ESET//20070816
  98A::SETT//20070815
  90A::DEAL//PRCT/2.00
  35B:ISIN XS0036181617
  16R:FIA
  11A::DENO//EUR
  98A::COUP//20071005
  98A::MATU//20081005
  16S:FIA
  16S:TRADDET
  16R:FIAC
  36B::ESTT//FAMT/10000000.
  97A::SAFE//0006789000
  16S:FIAC
  16R:SETDET
  22F::SETR//COLI
  16R:SETPRTY
  95P::SELL//BCEELULL
  16S:SETPRTY
  16R:SETPRTY
  95R::DEAG/CEDE/54321
  16S:SETPRTY
  16R:SETPRTY
  95P::PSET//CEDELULL
  16S:SETPRTY
  16R:AMT
  16S:AMT
16S:SETDET
• Cancellation of a confirmation

16R:GENL
20C::SEME//323456786
23G:CANC
   16R:LINK
      20C::PREV//323456786
   16S:LINK
16S:GENL
16R:TRADDET
   98A::TRAD//20070813
   98A::ESET/20070816
   98A::SETT/20070815
   90A::DEAL//PRCT/2,00
35B::ISIN XS0036181617
   16R:FIA
      11A::DENO//EUR
   98A::COUP//20071005
   98A::MATU//20081005
16S:FIA
16S:TRADDET
16R:FIAC
   36B::ESTT//FAMT/10000000,
   97A::SAFE//0006789000
16S:FIAC
16R:SETDET
   22F::SETR//COLI
   16R:SETPRTY
      95P::SELL//BCEELULL
   16S:SETPRTY
   16R:SETPRTY
      95R::DEAG/CEDE/54321
   16S:SETPRTY
   16R:SETPRTY
      95P::PSET//CEDELULL
   16S:SETPRTY
   16R:AMT
16S:AMT
16S:SETDET

5.4. Notification of receipt: MT546 Deliver Free Confirmation

Message Description
The message is used to:
• confirm the delivery of financial instruments free of payment, physically or by book-entry, from a specified party (function of the message is NEWM). For confirmations the transaction reference number in the linkage sequence is the transaction reference number of the related MT542 (Qualifier "RELA").

• cancel a confirmation of a delivery free of payment instruction previously sent by the account servicer (function of the message is CANC). For cancellations the transaction reference number in the linkage sequence is the transaction reference number of the related MT546 (Qualifier "PREV").

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 16R</td>
<td></td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M 20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>&quot;SEME&quot;/transaction reference number</td>
<td></td>
</tr>
<tr>
<td>M 23G</td>
<td>NEWM/CANC</td>
<td>Function of the Message</td>
<td>4!c/[4!c]; &quot;NEWM&quot; for a new message, &quot;CANC&quot; for a cancellation of a previously sent confirmation</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

| Repetitive Mandatory Subsequence A1 - Linkages |
| M 16R |     | Start of Block | LINK |
| M 20C | RELA/ PREV | Reference | Related Reference |
| M 16S |     | End of Block | LINK |

| End of Mandatory Sequence A - General Information |
| M 16S |     | End of Block | GENL |

| Mandatory Sequence B - Trade Details |
| M 16R |     | Start of Block | TRADDET |
| M 98a | ESET | Date/Time | Option A |
| O 98a | SETT | Date/Time | Option A |
| CM 98a | TRAD | Date/Time | Option A |
| M 35B |     | Identification of the Financial Instrument | Sub-field 1 [ISIN1e12!e] ISIN code for marketable assets |
|        |     |               | Sub-field 2 [4*35x] Generic code for credit claims |

| Optional Subsequence B1 - Financial Instrument Attributes |
| M 16R |     | Start of Block | FIA |
| O 11A | DENO | Currency | Currency of denomina- tion |
|        |     |               | 4!c/[3!a; "DENO"/ISO currency code of |
### Repetitive Mandatory Sequence C – Financial Instrument/Account

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>FIAC</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>36B</td>
<td>SETT Quantity of Financial Instrument to be settled</td>
<td></td>
</tr>
</tbody>
</table>
  
  The type is expressed in "UNIT" if quantity is expressed as a number, "FAMT" if quantity is expressed as a face amount |
| M  | 97a | SAFE Account Option A |  
  
  "SAFE"/account with BCL |
| O  | 94a | SAFE Place of safekeeping Option F |  
  
  "SAFE"/ICSD/BIC code of the place where the securities are safekept. This field is only indicated for ICSD/local and local/ICSD transactions |

### Mandatory Sequence E – Settlement Details

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETDET</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>22F</td>
<td>SETR Indicator Option A</td>
<td></td>
</tr>
</tbody>
</table>
  
  "SETR"/"COLO" for trades involving pledge transactions  
  "SETR"/"REPU" for trades involving repo/assignment transactions |

### Repetitive Mandatory Subsequence E1 – Settlement Parties

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>95a</td>
<td>BUYR Party Option P or Q</td>
<td></td>
</tr>
</tbody>
</table>
  
  Option P: 4lc/4la2la2la2[3lc]; "BUYR"/BIC code of the instructing party  
  Option Q: 4lc/4*35x; "BUYR"/Name of the instructing party |
| M  | 16S | End of Block | SETPRTY |

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>SETPRTY</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>95a</td>
<td>REAG Party Option P or R</td>
<td></td>
</tr>
</tbody>
</table>
  
  Option P: 4lc/4la2la2la2[3lc]; "REAG"/BIC code of the receiving agent  
  Option R: 4lc/8c/34x; "REAG"/Issuer code/Proprietary code |
| M  | 16S | End of Block | SETPRTY |

---

**End of Sequence B - Trade Details**

| M  | 16S | End of Block | TRADDET |

---

**End of Block**

<table>
<thead>
<tr>
<th>the asset</th>
</tr>
</thead>
</table>
Field Specifications

The MT546 contains data fields for BCL's Receive free confirmation as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

**A - General Information - mandatory, non-repetitive - GENL**

:20C: Sender's Reference

<table>
<thead>
<tr>
<th>Format:</th>
<th>:4c//16x</th>
<th><strong>Mandatory</strong></th>
</tr>
</thead>
<tbody>
<tr>
<td>Qualifier:</td>
<td>SEME</td>
<td></td>
</tr>
<tr>
<td>BCL usage:</td>
<td>This field contains the reference number assigned by BCL to the transaction.</td>
<td></td>
</tr>
</tbody>
</table>
:23G: Function of the Message

Format:  : 4!c/[4!c]  
Qualifier: CANC
NEWM

BCL usage: The following functions are used:
CANC to cancel a receipt free confirmation
NEWM to confirm a receipt free of securities

A1 - Linkages - mandatory, repetitive - LINK

:20C: Previous Reference

Format:  : 4!c//16x  
Qualifier: PREV
RELA

BCL usage: The following functions are used:
PREV transaction reference number of the related MT546 (field 23G: = CANC)
RELA transaction reference number of the customer's original sender's reference of the related MT542 (field 23G: = NEWM)

B - Trade Details - mandatory, non-repetitive - TRADDET

:98a: Settlement Date/Time

Format:  : 98A::4!c//8!n  
Qualifier: ESET

BCL usage: This field contains the date on which the transaction effectively settled. Format A is used.

:98a: Settlement Date/Time

Format:  :98A::4!c//8!n  
Qualifier: SETT

BCL usage: This field contains the requested settlement date. Format A is used.
:98a: Trade Date/Time
Format: : 98A::4\c//8\n
Qualifier: TRAD
BCL usage: This field contains the transaction's trade date. Format A is used.

:35B: Identification of Financial Instrument
Format: Sub-field 1 [ISIN1!e12!c] Sub-field 2 [4*35x]

BCL usage: For marketable assets the ISIN code will be used. For credit claims line 1 in sub-field 2 will contain "LOAN" followed by the identification number of the credit claim and line 2 "DEBT" followed by the identification number of the debtor.

**B1 - Financial Instrument Attributes - optional, non-repetitive - FIA**

:11A: Currency of Denomination
Format: : 4\c//3\a

Qualifier: DENO
BCL usage: This field is optional. It always contains the currency code of the asset.

**C - Financial Instrument/Account - mandatory, repetitive - FIAC**

:36B: Quantity of Financial Instrument to be Settled
Format: : 4\c//4\c/15d

Qualifier: ESTT
BCL usage: This field contains the quantity of financial instrument received. The following code words are used:
- FAMT for bonds
- UNIT for shares, claims and domestic French bonds

:97a: Safekeeping Account
Format: : 97A::4\c//35x

Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment)
:94a: Place of Safekeeping  
  Format: : 94F::4!c//4!c/4!a2!a2!c[3!c] Optional  
  Qualifier: SAFE  
  BCL usage: This field specifies the place where the securities are safekept. This field is mandatory for Clearstream/domestic and domestic/Clearstream transactions. In these cases field 94F always contains SAFE/ICSD/CEDELULL.

E - Settlement Details - mandatory, non-repetitive - SETDET

:22F: Type of Settlement Transaction  
  Format: : 4!c/[8c]/4!c Mandatory  
  Qualifier: SETR  
  BCL usage: This field specifies the type of settlement instruction. It either contains:  
  COLO for pledge transactions  
  REPU for repo/assignment transactions

E1 - Settlement Parties - mandatory, repetitive - SETPRTY

:95a: Place of Settlement  
  Format: : 95P::4!c//4!a2!a2!c[3!c] Mandatory  
  Qualifier: PSET  
  BCL usage: This field specifies the place of settlement. For further details about the codes used please refer to the attached list of BIC codes.

:95a: Receiving Agent  
  Format: : 95P::4!c//4!a2!a2!c[3!c] Mandatory  
  : 95R::4!c/8c/34x  
  Qualifier: REAG  
  BCL usage: This field specifies the receiving agent. For further information please refer to the domestic market practice section.  
  Option PA BIC code is used  
  Option R A data source scheme is used

:95a: Receiver's Custodian  
  Format: : 95P::4!c//4!a2!a2!c[3!c] Optional  
  : 95R::4!c/8c/34x  
  Qualifier: RECU
BCL usage: This field specifies the receiver's custodian. For further information please refer to the domestic market practice section.

Option PA BIC code is used

Option R A data source scheme is used

:95a: Buyer

Format: : 95P::4\c//4\a2\a2\c[3\c] Optional

: 95Q::4\c//4*35x

Qualifier: BUVR

BCL usage: This field specifies the ordering institution if other than the counterparty.

Example of an MT546

- New confirmation

16R:GENL
20C::SEME//42345678
23G:NEWM
16R:LINK
20C::RELA//23456781
16S:LINK
16S:GENL
16R:TRADDET
98A::TRAD//20070813
98A::ESET//20070816
98A::SETT//20070815
35B:ISIN XS0036181617
16R:FIA
11A::DENO/EUR
16S:FIA
16S:TRADDDET
16R:FIAC
36B::ESTT/FAMT/10000000,
97A::SAFE/0006789000
16S:FIAC
16R::SETDET
22F::SETR/COLO
16R:SETPRTY
95P::BUYR//BCEELULL
16S:SETPRTY
16R:SETPRTY
95R::REAG/CEDE/54321
16S:SETPRTY
• Cancellation of a confirmation

16R:GENL
20C::SEME//23456782
23G:CANC
16R:LINK
20C::PREV//42345678
16S:LINK
16S:GENL
16R:TRADDDET
98A::TRAD//20070513
98A::ESET//20070816
98A::SETT//20070815
35B:ISIN XS0036181617
16R:FIA
11A::DENO//EUR
16S:FIA
16S:TRADDDET
16R:FIAC
36B::ESTT//FAMT/10000000,
97A::SAFE//0006789000
16S:FIAC
16R::SETDET
22F::SETR//COLO
16R:SETPRTY
95P::BUYR//BCEELULL
16S:SETPRTY
16R:SETPRTY
95R::REAG/CEDE/54321
16S:SETPRTY
16R:SETPRTY
95P::PSET//CEDELULL
16S:SETPRTY
16S:SETDET
5.5. Notice of a settlement problem: MT 548 Settlement Status & Processing Advice

Message Description
The message is used to:

- advise the status of an settlement instruction or of an update of the static data previously sent by the account owner (function of the message is INST).
- reply to a cancellation request previously sent by the account owner (function of the message is CAST).

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>4!c/16x; &quot;SEME&quot;// transaction reference number</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>CAST/ INST</td>
<td>Function of the Message</td>
<td>4!c/4!c; &quot;CAST&quot; to give the status of the cancellation request &quot;INST&quot; to give the status of the receiver’s transaction</td>
<td></td>
</tr>
</tbody>
</table>

Repetitive Mandatory Subsequence A1 - Linkages

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>LINK</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>RELA</td>
<td>Reference</td>
<td>Related Reference</td>
<td>4!c/16x; &quot;RELA&quot;// transaction reference number of related message MT540 or MT542</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>LINK</td>
<td></td>
</tr>
</tbody>
</table>

Repetitive Mandatory Subsequence A2 - Status

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>STAT</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>25D</td>
<td>4lc</td>
<td>Status</td>
<td>Option D</td>
<td>4!c/8c/4!c; Qualifier plus a code word of 4 characters as defined by S.W.I.F.T.</td>
</tr>
</tbody>
</table>

Repetitive Optional Subsequence A2a - Reason

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>REAS</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>24B</td>
<td>4lc</td>
<td>Reason</td>
<td>Option B</td>
<td>4!c/8c/4!c; Qualifier plus a code word of 4 characters as defined by S.W.I.F.T.</td>
</tr>
<tr>
<td>O</td>
<td>70D</td>
<td>REAS</td>
<td>Reason narrative</td>
<td></td>
<td>4!c/6*35x, &quot;REAS&quot;//Reason narrative</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>REAS</td>
<td></td>
</tr>
</tbody>
</table>
Field Specifications

The MT548 contains data fields for BCL’s Notice of a settlement status and processing advice as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:20C: Sender's Reference
Format: 
Qualifier: SEME
BCL usage: This field contains the reference number assigned by BCL to the transaction.

:23G: Function of the Message
Format: 
Qualifier: CAST, INST
BCL usage: The following functions are used:
CAST Status of the receiver's cancellation request
INST Status of the receiver's transaction

A1 - Linkages - mandatory, repetitive - LINK

:20C: Previous Reference
Format: 
Qualifier: RELA
BCL usage: This field relates to the transaction reference number of the customer's MT540/MT542 or MT598.

A2 - Status - mandatory, repetitive - STAT

:25D: Status
**Format:** 4|c/[8c]/4|c  
**Qualifier:** CPRC, IPRC, MTCH, SETT  
**BCL usage:** The following functions are used:  
- **CPRC** Status of a cancellation request  
- **IPRC** Processing status of the settlement instruction/credit-claim definition request  
- **MTCH** Specifies the matching of the settlement instruction  
- **SETT** Settlement status of the settlement instruction

**A2a - Reason - optional, repetitive - REAS**

**:24B: Reason**  
**Format:** 4|c/[8c]/4|c  
**Qualifier:** CAND, DEND, NMAT, PEND, PENF, REJT  
**BCL usage:** The following qualifiers are used:  
- **CAND** Reason related instruction was cancelled  
- **DEND** Reason related cancellation request has been denied  
- **NMAT** Reason related instruction has a matching status unmatched  
- **PACK** Additional information on the acknowledgement  
- **PEND** Reason related instruction has a pending settlement status  
- **PENF** Reason related instruction has a pending/failing settlement status  
- **REJT** Reason related instruction/message has a rejected processing status

**:70D: Narrative**  
**Format:** 4|c/6*35x  
**Qualifier:** NARR  
**BCL usage:** This field specifies further information on the reason in narrative form.
Examples of an MT548

Example 1
16R:GENL
20C::SEME//4234567801
23G:INST
   16R:LINK
      20C::RELA//23456781
   16S:LINK
   16R:STAT
      25D::IPRC//REJT
         16R:REAS
            24B::REJT//DESC
   16S:REAS
   16S:STAT
16S:GENL

Example 2
16R:GENL
20C::SEME//42345986543
23G:INST
   16R:LINK
      20C::RELA//2345568972
   16S:LINK
   16R:STAT
      25D::IPRC//PACK
         16R:REAS
            24B::PACK//NARR
               70D::NARR// STATIC DATA SUCCESSFULLY UPDATED
   16S:REAS
   16S:STAT
16S:GENL
5.6. **Collateral management: MT535 Statement of Holdings**

**Message Description**

The message is used to:

- report, at a specified moment in time, the quantity and identification of securities and other holdings which the account servicer holds for the account owner.
- reconcile the books of the account owner and the account servicer for the specified safekeeping account.
- provide valuations of the portfolio with details of each security holding.
- report availability and/or the location of security holdings to facilitate trading and minimise settlement issues.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>28E</td>
<td></td>
<td>Page Number/Continuation Indicator</td>
<td>5n/4!c; 5n = Page number, 4!c = &quot;LAST&quot;, &quot;MORE&quot; or &quot;ONLY&quot;</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>:4!c/16x; &quot;SEME&quot;/ transaction reference</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM/ CANCEL</td>
<td>Function of the Message</td>
<td>4!c/4!c; &quot;NEWM&quot; for a new statement of holdings message or &quot;CANCEL&quot; to cancel a previously sent statement of holdings</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>98a</td>
<td>STAT</td>
<td>Date/Time</td>
<td>Option A</td>
<td>:4!c/8!n; &quot;STAT&quot;/yyyymmd for the date of the statement</td>
</tr>
<tr>
<td>O</td>
<td>22F</td>
<td>SFRE</td>
<td>Indicator</td>
<td>Option A</td>
<td>:4!c/4!c; &quot;SFRE&quot;/&quot;MNTH&quot;</td>
</tr>
<tr>
<td>O</td>
<td>22F</td>
<td>CODE</td>
<td>Indicator</td>
<td>Option A</td>
<td>:4!c/4!c; &quot;CODE&quot;/&quot;COMP&quot;</td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>STTY</td>
<td>Indicator</td>
<td>Option A</td>
<td>:4!c/4!c; &quot;STTY&quot;/&quot;CUST&quot;</td>
</tr>
<tr>
<td>O</td>
<td>22F</td>
<td>STBA</td>
<td>Indicator</td>
<td>Option A</td>
<td>:4!c/4!c; &quot;STBA&quot;/&quot;SETT&quot;</td>
</tr>
<tr>
<td>M</td>
<td>97a</td>
<td>SAFE</td>
<td>Account</td>
<td>Option A</td>
<td>:4!c/35x; &quot;SAFE&quot;/account with BCL</td>
</tr>
<tr>
<td>M</td>
<td>17B</td>
<td>ACTI</td>
<td>Flag</td>
<td>Activity Flag</td>
<td>:4!c/11a; &quot;ACTI&quot;/&quot;Y&quot; to indicate that information is present in message, e.g. holdings or transactions, is reported in this statement, &quot;ACTI&quot;/&quot;N&quot; to indicate that message is empty</td>
</tr>
<tr>
<td>M</td>
<td>17B</td>
<td>CONS</td>
<td>Flag</td>
<td>Activity Flag</td>
<td>:4lc//11a; &quot;CONS&quot;/ &quot;N&quot; to indicate that the accounts are not consolidated</td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td></td>
<td>Start of Block</td>
<td>LINK</td>
</tr>
<tr>
<td>O</td>
<td>20C</td>
<td>PREV</td>
<td>Reference</td>
<td>Related Reference</td>
<td>:4lc//16x; &quot;PREV&quot;/ transaction reference number of the original message. This field is mandatory for a cancellation</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td></td>
<td>End of Block</td>
<td>LINK</td>
</tr>
</tbody>
</table>

End of Mandatory Sequence A - General Information

| M | 16S | | | End of Block | GENL |

Optional Sequence B – Sub-safekeeping account

| M | 16R | | | Start of Block | SUBSAFE |

Optional Subsequence B1 – Financial instrument

| M | 16R | | | Start of Block | FIN |
| M | 35B | | | Identification of the Financial Instrument | Sub-field 1 [ISIN1e12lc] ISIN code for marketable assets Sub-field 2 [4*35x] Generic code for credit claims |

Optional Subsequence B1a – Financial instrument attributes

| M | 16R | | | Start of Block | FIA |
| O | 92A | CUFC | Rate | Current factor | :4lc//[N]15d; "CUFC"/current pool factor of an asset or mortgage backed securities |
| O | 92A | VAHA | Rate | Valuation haircut | :4lc//[N]15d; "VAHA"/valuation haircut in percentage |
| O | 92A | INDX | Rate | Index factor | :4lc//[N]15d; "INDX"/ public index rate used for inflation adjustment |
| O | 94D | VAHA | Place | Source of haircut | 4lc//[2a]35x; "VAHA"/place where the valuation haircut was calculated |
| M | 16S | | | Start of Block | FIA |

End of Optional Subsequence B1a – Financial instrument attributes

| M | 93B | AGGR | Balance | Aggregate balance | :4lc/[8c]/4lc/[N]15d; "AGGR"/"UNIT" for units, "FAMT" for a face amount |
| O | 19A | HOLD | Amount | Option A | :4lc//[N]3a15d; "HOLD"/ ISO currency code & value of total holding |
Field Specifications

The MT535 contains data fields for BCL’s statement of holdings as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:A28E: Page Number/Continuation Indicator

Format: : 5n/4!c
Qualifier: -
BCL usage: This field contains the page number up to five digits and indicate either that this is the only page or the last page or that there are additional pages.
LAST This is the last page of a statement with more than one page
MORE This is an intermediate page of a statement with additional pages
ONLY This is the only page of the statement

:A20C: Sender’s Reference

Format: : 4!c/16x
Qualifier: SEME
BCL usage: This field contains the reference number assigned by BCL to the statement.

:A23G: Function of the message

Format: : 4!c/[4!c]
Qualifier: CANC
    NEWM
BCL usage: The following functions are used:
    CANC to cancel a confirmation
NEWM to send a new confirmation

:98a: Date/Time
Format: : 98A::4|c//8|n
Qualifier: STAT
BCL usage: This field contains the business date on which the statement is based.

:22F: Indicator
Format: : 4|c/[8|c]/4|c
Qualifier: SFRE
BCL usage: This field indicates the frequency of the report. The following options are used by BCL:
DAIL The statement is part of a daily report
MNTH The statement is part of a monthly report

:22F: Indicator
Format: : 4|c/[8|c]/4|c
Qualifier: CODE
BCL usage: This field indicates whether the report is complete (COMP) or contains changes only (DELT). Only option COMP will be used.

:22F: Indicator
Format: : 4|c/[8|c]/4|c
Qualifier: STTY
BCL usage: This field indicates the purpose of the holdings statement (ACCT - accounting, CUST - custody). Only option CUST will be used.

:22F: Indicator
Format: : 4|c/[8|c]/4|c
Qualifier: STBA
BCL usage: This field indicates the type of balances on which the statement is prepared. The following options may be used:
BOOK The statement is based on booking in the account servicer's books irrespective of settled positions.
CONT The statement is based on contractual settlement date irrespective of settled date positions.
SETT The statement is based on settled date positions
The statement is based on trade date positions
BCL will only report on settled positions.

A1 - Linkages - optional, repetitive - LINK

:20C: Previous Reference
Format: : 4c//16x  Optional
Qualifier: PREV  Reference of the linked message which was previously sent.
BCL usage: This sequence contains the reference number of the MT535 that is cancelled.

:97a: Safekeeping Account
Format: : 97A::4c//35x  Mandatory
Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment)

:22F: Indicator
Format: : 4c//1!a  Mandatory
Qualifier: ACTI
BCL usage: This field indicates whether information is reported, e.g. holdings or transactions, in this statement:
Y  Information is reported
N  Message is empty
This field contains "Y" unless there is no holding to report, in which case the value "N" is reported.

:22F: Indicator
Format: : 4c//1!a  Mandatory
Qualifier: CONS
BCL usage: This field indicates whether accounts in this statement are consolidated. This field always contains "N" (Accounts are not consolidated). One statement is produced per account.

A1 - Linkages - optional, repetitive - LINK

:20C: Previous Reference
BCL usage: The following functions are used by BCL:
PREV transaction reference number of the related MT535 (field 23G: = CANC).

**B - Sub-safekeeping account - optional, repetitive - SUBSAFE**

**B1 - Financial instrument - optional, repetitive - FIN**

:35B: Identification of Financial Instrument

**Format:** 4!c//16x

**Qualifier:** PREV

**BCL usage:** The following functions are used by BCL:

PREV transaction reference number of the related MT535 (field 23G: = CANC).

**Format:** Sub-field 1 [ISIN1!e12!c]  
Sub-field 2 [4*35x]

**BCL usage:** For marketable assets the ISIN code will be used. For credit claims sub-field 1 will contain "LOAN" followed by the identification number of the credit claim and sub-field 2 "DEBT" followed by the identification number of the debtor.

**B1a - Financial instrument attributes – optional, non-repetitive – FIA**

:92A: Rate

**Format:** 92A::4!c//[N]15d

**Qualifier:** CUFC

**BCL usage:** This field contains the current pool factor of an asset- or mortgage-backed security.

:92A: Rate

**Format:** 92A::4!c//[N]15d

**Qualifier:** VAHA

**BCL usage:** This field contains additional information on the holding. BCL will use this field to indicate the haircut applicable to each security.

:92A: Rate

**Format:** 92A::4!c//[N]15d

**Qualifier:** INDX

**BCL usage:** This field contains the index factor of the security. BCL will use this field to indicate the public index rate used for inflation adjustment

:94D: Rate

**Format:** 94D::4!c/[2!a]/35x

**Qualifier:** VAHA

**BCL usage:** This field contains the place where the valuation haircut was calculated.
**:93B: Aggregate Balance**

Format: \(4!c/[8c]/4!c/[N]15d\)  
Qualifier: AGGR

BCL usage: This field contains the quantity of financial instrument held. The following code words are used:

- **FAMT** for the face amount of the principal of a debt instrument (bonds)
- **UNIT** for shares & claims

**:19A: Amount**

Format: \(4!c/[N]3!a15d\)  
Qualifier: HOLD

BCL usage: This field contains the value of the total holding. This amount is expressed in EUR and contains the evaluated holding amount computed as the nominal in the denomination currency of the financial instrument times the dirty price (including accrued interest) times the exchange rate.

**:92B: Rate: Exchange Rate**

Format: \(4!c/[3!a/3!a/15d\)  
Qualifier: EXCH

BCL usage: This field contains the exchange rate between the amount and the resulting amount.

**Example of an MT535**

- **New statement**

16R:GENL  
28E::1/ONLY  
20C::SEME//1234567891034  
23G:NEWM  
98A::STAT//20070819  
22F::SFRE//MNTH  
22F::CODE//COMP  
22F::STTY//CUST  
22F::STBA//SETT  
97A::SAFE//0006789000
17B::ACTI//Y
17B::CONS//N
16S:GENL
16R:SUBSAFE
  16R:FIN
    35B::ISIN XS0036181617
    93B::AGGR//FAMT/10000000,
    19A::HOLD//EUR5137461,
    92B::EXCH//EUR/DEM/1,95583
    70E::HOLD//2,00
  16S:FIN
16S:SUBSAFE
• Cancellation of a statement

16R:GENL
28E::1/ONLY
20C::SEME//1234564441034
23G:CANC
98A::STAT//20070819
22F::SFRE//MNTH
22F::CODE//COMP
22F::STTY//CUST
22F::STBA//SETT
97A::SAFE//0006789000
17B::ACTI//Y
17B::CONS//N
16R:LINK
20C::PREV//1234567891034
16S:LINK
16S:GENL
16R:SUBSAFE
16R:FIN
35B:ISIN XS0036181617
93B::AGGR//FAMT/10000000,
19A::HOLD/EUR5137461,
92B::EXCH/EUR/DEM/1,95583
70E::HOLD/2,00
16S:FIN
16S:SUBSAFE
5.7. Collateral management: MT 564 Corporate Action Notification

Message Description

The message is used to:

- provide an account owner with the details of a corporate action event along with the possible elections or choices available to the account owner. It can be initially sent as a preliminary advice and subsequently replaced by another MT 564 with complete or confirmed information.

- provide the account owner with details of the impact a corporate action event will have on a safekeeping or cash account.

- request the cancellation of a previously sent corporate action notification.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>:4!c/16x; &quot;SEME&quot;/ transaction reference number</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>CORP</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>:4!c/16x; &quot;CORP&quot;/ Corporate Action Reference</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM/ CANC</td>
<td>Function of the Message</td>
<td>4!c[4!c]; &quot;NEWM&quot; for a new message or &quot;CANC&quot; for a cancellation of a previously sent confirmation</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>CAEV</td>
<td>Indicator</td>
<td>Corporate Action Event Indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>4!c[8c]/4!c; &quot;CAEV&quot;/code word of 4 characters as defined by S.W.I.F.T.</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>CAMV</td>
<td>Indicator</td>
<td>Corporate Action Event Indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>4!c[8c]/4!c; &quot;CAMV&quot;/code word of 4 characters as defined by S.W.I.F.T.</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>25D</td>
<td>PROC</td>
<td>Indicator</td>
<td>Corporate Action Event Indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>4!c[8c]/4!c; &quot;PROC&quot;/code word of 4 characters as defined by S.W.I.F.T.</td>
<td></td>
</tr>
</tbody>
</table>

Repetitive Optional Subsequence A1 - Linkages

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>LINK</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>20C</td>
<td>PREV Reference</td>
<td>Related Reference</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>:4!c/16x; &quot;PREV&quot;/ transaction reference number of the original message. This field is mandatory for a cancellation</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td>End of Block</td>
<td>LINK</td>
</tr>
</tbody>
</table>

End of Mandatory Sequence A - General Information

| M      | 16S | End of Block | GENL |

Mandatory Sequence B – Underlying Securities
### Optional Subsequence B1 – Financial Instrument Attributes

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block</th>
<th>FIA</th>
</tr>
</thead>
<tbody>
<tr>
<td>O 11A</td>
<td>DENO Currency</td>
<td>Currency of Denomination</td>
</tr>
<tr>
<td>O 92A</td>
<td>PRFC Account</td>
<td>Current factor</td>
</tr>
<tr>
<td>O 92A</td>
<td>NWFC Balance</td>
<td>Next factor</td>
</tr>
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</table>

### Repetitive Mandatory Subsequence B2 – Account Information

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block</th>
<th>ACCTINFO</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 97a</td>
<td>SAFE Account</td>
<td>Safekeeping account</td>
</tr>
<tr>
<td>M 93a</td>
<td>ELIG Balance</td>
<td>Option B</td>
</tr>
</tbody>
</table>

### End of Mandatory Sequence B – Underlying Securities

| M 16S | End of Block | USECU |

### Optional Sequence D – Corporate Action Confirmation

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block</th>
<th>CADETL</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 98a</td>
<td>PAYD/ REDM Date/Time</td>
<td>Option A</td>
</tr>
<tr>
<td>O 92a</td>
<td>INTR/ GRSS/ NETT Rate</td>
<td>Option A</td>
</tr>
<tr>
<td>O 90a</td>
<td>OFFR Price</td>
<td>Option A</td>
</tr>
</tbody>
</table>
### Optional Sequence E – Corporate Action Options

<table>
<thead>
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<th>Start of Block</th>
<th>CAOPTN</th>
</tr>
</thead>
<tbody>
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<td>M 13A</td>
<td>CAON Indicator</td>
<td>Corporate Action Option Number</td>
</tr>
<tr>
<td>M 22F</td>
<td>CAOP Indicator</td>
<td>Option H</td>
</tr>
<tr>
<td>M 17B</td>
<td>Flag</td>
<td></td>
</tr>
</tbody>
</table>

### Repetitive Optional Subsequence E2 – Cash Movements

<table>
<thead>
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<th>Start of Block</th>
<th>CASHMOVE</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 22H</td>
<td>CRDB Indicator</td>
<td>Option H</td>
</tr>
<tr>
<td>O 97A</td>
<td>CASH Account</td>
<td></td>
</tr>
<tr>
<td>M 19A</td>
<td>ENTL Amount</td>
<td>Option A</td>
</tr>
<tr>
<td>O 19A</td>
<td>RESU Amount</td>
<td>Option A</td>
</tr>
<tr>
<td>O 19A</td>
<td>WITL Amount</td>
<td>Option A</td>
</tr>
<tr>
<td>M 98a</td>
<td>PAYD Date/Time</td>
<td>Option A</td>
</tr>
<tr>
<td>O 92B</td>
<td>EXCH Rate</td>
<td>Exchange Rate</td>
</tr>
<tr>
<td>M 16S</td>
<td>End of Block</td>
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</tr>
</tbody>
</table>

### Optional Sequence F – Additional Information

<table>
<thead>
<tr>
<th>M 16R</th>
<th>Start of Block</th>
<th>ADDINFO</th>
</tr>
</thead>
</table>

---

and redemption amount for units

| O 17B | CERT Flag | | :4!c//1a
"CERT"/"Y" to indicate that a certification is required from the account owner |
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>M 16R</td>
<td>End of Block</td>
<td>CADETL</td>
</tr>
</tbody>
</table>
Field Specifications

The MT564 contains data fields for BCL’s corporate actions notification as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:20C: Sender’s Reference
Format: 4c/16x  
Qualifier: SEME
BCL usage: This field contains the reference number assigned by BCL to the message.

:20C: Corporate Action Reference
Format: 4c/16x  
Qualifier: CORP
BCL usage: This field contains the reference number assigned by BCL to identify the corporate action event that is the subject of the notification.

:23G: Function of the message
Format: 4c[4c]  
Qualifier: CANC
NEWM
BCL usage: The following functions are used:
CANC to cancel a previously sent notification
NEWM to send a new notification

:22F: Corporate Action Event Type
Format: 4c[8c]/4c  
Qualifier: CAMV
BCL usage: This field always contains option MAND. No instruction is required. Participation in CA event is mandatory; further instructions from the account owner are not required.

:22F: Corporate Action Event Type

Format: : 4c/[8c]//4c
Qualifier: CAEV
BCL usage: The following functions are used:

BPUT Early redemption of a security at the election of the holder subject to the terms and condition of the issue.

DRAW Redemption in part before the scheduled final maturity date of a security. Drawing is distinct from partial call since drawn bonds are chosen by lottery and results are confirmed to the bondholder.

INTR Regular interest payment, in cash, distributed to holders of an interest bearing asset.

MCAL The redemption of an entire issue outstanding of bonds by the issuer before final maturity.

PCAL Securities are redeemed in part before their scheduled final maturity date with reduction of the nominal value. The outstanding amount of securities will be reduced proportionally.

PRED Securities are redeemed in part before their scheduled final maturity date without reduction of the nominal value. This is commonly done by pool factor reduction.

REDM The redemption of an entire issue outstanding of bonds by the issuer at final maturity.

:25D: Status Code: Processing Status

Format: : 4c/[8c]//4c
Qualifier: PROC
BCL usage: This field always contains the status COMP to indicate that the message contains complete details of the CA event.

A1 - Linkages - optional, repetitive - LINK

:20C: Previous Reference

Format: : 4c//16x
Qualifier: PREV Reference of the linked message which was previously sent.
BCL usage: This sequence contains the reference number of the MT564 that is cancelled.
B - Underlying securities - mandatory, non-repetitive - USECU

:35B: Identification of Financial Instrument
Format: Sub-field 1 [ISIN1!e12!c] Mandatory
Sub-field 2 [4*35x]
BCL usage: For marketable assets the ISIN code will be used. For credit claims sub-field 1 will contain "LOAN" followed by the identification number of the credit claim and sub-field 2 "DEBT" followed by the identification number of the debtor.

B1 - Financial instrument attributes – optional, non-repetitive – FIA

:11A: Currency of Denomination
Format: : 4!c//3!a Optional
Qualifier: DENO
BCL usage: This field is optional. It contains the currency code of the asset.

:92A: Rate
Format: : 92A::4!c//[N]15d Optional
Qualifier: PRFC NWFC
BCL usage: This field contains the current/next pool factor of an asset- or mortgage-backed security.

B2 - Account information securities - mandatory, repetitive - ACCTINFO

:97a: Safekeeping Account
Format: : 97A::4!c//35x Mandatory
Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment).

:93a: Aggregate Balance
Format: : 93B::4!c/[8c]/4!c/[N]15d Mandatory
Qualifier: ELIG
BCL usage: This field contains the quantity of financial instrument eligible for the corporate action. This field always contains the qualifier ELIG. The following code words are used:
FAMT for the face amount of the principal of a debt instrument (bonds)
UNIT for shares & claims

D - Corporate Action Details - Optional, non-repetitive - CADETL

:98a: Date/Time
Format: 98A::4!c//8!n Mandatory
98C: 4!c//8!n6!n

Qualifier:
PAYD Date upon which cash will be paid. (interest & dividends)
REDM Date upon which securities are to be redeemed in return for the payment of principal (redemption)
RDTE Date which the issuer of securities will use to determine the beneficiary eligible for a CA event based on the registered owner of securities, e.g. beneficial owner of record
TAXB Date until which the custodian will accept tax breakdown instructions

BCL usage: This field contains the date on which the payment is due, the record date or the deadline for tax breakdown instructions

:92a: Rate
Format: 92A::4!c/[N]15d Optional

Qualifier:
INTR Interest rate of a bond coupon payment
GRSS Gross dividend amount per share before deductions
NETT Net dividend amount per share after deductions

BCL usage: This field contains the interest rate or dividend amount

:90a: Price
Format: 90A::4!c//4!c/15d Optional
90B::4!c//4!c/3!a15d

Qualifier:
OFFR Generic cash price received per product by the underlying security holder either as a percentage (option A) or an amount (option B), e.g. redemption price.

BCL usage: This field contains the redemption amount. Option A plus the code word PRCT will be used for prices expressed as a percentage of par. Option B plus the code word ACTU will be used for prices expressed as an amount of currency per unit or per share.

:17B: Flag
Format:  : 4!c//1!a
Qualifier: CERT
BCL usage: This field is optional. It contains a “Y” to indicate that a certification is required from the account owner.

_E - Corporate Action Options - Optional, repetitive - CAOPTN_

:13A: Number identification

Format:  : 4!c///3!c
Qualifier: CAON
BCL usage: This field always contains the corporate action option code CAON followed by a number assigned by BCL to identify the available CA options.

:22F: Indicator

Format:  : 4!c/[8c]/4!c
Qualifier: CAOP
BCL usage: This field always contains the corporate action option code CAOP followed by the code word CASH for distribution of cash.

:17B: Flag

Format:  : 4!c//1!a
Qualifier: DFLT
BCL usage: This field always contains the default processing flag DFLT followed by "Y" for yes.

_E2 - Cash Movements - Optional, repetitive - CASHMOVE_

:22F: Indicator

Format:  : 4!c//4!c
Qualifier: CRDB
BCL usage: This field always contains the qualifier CRDB to indicate whether the amount is a debit or a credit. It is always followed by one of the following codes:

CRED Credit
DEBIT Debit

:97a: Safekeeping Account

Format:  : 97A::4!c//35x
Qualifier: CASH
BCL usage: This field specifies the customer's account with BCL in which the cash will be deposited or withdrawn.

:19A: Amount
Format: : 4!c/[N]/3!a/15d  Mandatory
Qualifier: ENTL
BCL usage: This field contains the entitled cash amount based on the terms of the corporate action event and the balance of underlying securities.

:19A: Amount
Format: : 4!c/[N]/3!a/15d  Optional
Qualifier: RESU
BCL usage: This field contains the cash amount resulting from a foreign exchange conversion. This field is mandatory when field 92B is used.

:19A: Amount
Format: : 4!c/[N]/3!a/15d  Optional
Qualifier: WITL
BCL usage: This field contains the cash amount withheld by the local tax authority.

:98a: Date/Time
Format: : 98A::4!c//8!n  Mandatory
Qualifier: PAYD
BCL usage: This field contains value date of the payment.

:92B: Rate: Exchange Rate
Format: : 4!c//3!a/3!a/15d  Optional
Qualifier: EXCH
BCL usage: This field contains the exchange rate between the amount and the resulting amount.

F - Additional Information - Optional, non-repetitive - ADDINFO

:70E: Narrative
Format: : 4!c//10*35x  Optional
Qualifier: ADTX
BCL usage: This field always contains additional information about the operation.
Example of an MT564

- **Interest payment**

  16R:GENL
  20C::SEME//1234567891048
  20C::CORP//354634674
  23G:NEWM
  22F::CAEV//INTR
  22F::CAEV//MAND
  25D::PROC//COMP
  16S:GENL
  16R:USECU
  35B:ISIN XS0036181617
  16R:ACCTINFO
  97A::SAFE/0006789000
  93B::ELIG//FAMT/10000000
  16S:ACCTINFO
  16S:USECU
  16R:CADETL
  98A::PAYD//20070920
  92A::INTR/5.45
  16S:CADETL
  16R:CAOPTN
  13A::CAON//001
  22F::CAOP//CASH
  17B:DFLT//Y
  16R:CASHMOVE
  22H::CRDB//CRED
  97A::CASH/BCEELULL
  19A::ENTL//EUR50546.38
  98A::PAYD//20070920
  16S:CASHMOVE
  16S:CAOPTN

- **Final Maturity**

  16R:GENL
  20C::SEME//1234567891048
  20C::CORP//354634674
  23G:NEWM
  22F::CAEV//REDM
  22F::CAEV//MAND
  25D::PROC//COMP
  16S:GENL
  16R:USECU
35B: ISIN XS0036181617
16R: ACCTINFO
   97A:: SAFE/0006789000
   93B:: ELIG//FAMT/10000000,
16S: ACCTINFO
16S: USECU
16R: CADETL
   98A:: REDM//20070920
   90A:: REDM//PRCT/100,
16S: CADETL
16R: CAOPTN
   22F:: CAOP//CASH
17B: DFLT//Y
   16R: CASHMOVE
      22H:: CRDB//CRED
         97A:: CASH/BCEELULL
         19A:: ENTL//EUR5112918.81
         98A:: PAYD//20070920
16S: CASHMOVE
16S: CAOPTN
5.8. Collateral management: MT 565 Corporate Action Instruction

Message Description

The message is used to:

- provide the custodian with instructions on how the account owner wishes to proceed with a corporate action event.
- re-send a corporate action instruction previously sent
- request the cancellation of a previously sent corporate action instruction.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>(4!c/16x;) <strong>SEME</strong>// transaction reference number</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>CORP</td>
<td>Reference</td>
<td>Sender's Reference</td>
<td>(4!c/16x;) <strong>CORP</strong>// Corporate Action Reference</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM/CANC</td>
<td>Function of the</td>
<td>4!c/[4c]; (4!c/4c;) <strong>NEWM</strong> for a new message or (4!c/4c;) <strong>CANC</strong> for a cancellation of a previously sent confirmation</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22F</td>
<td>CAEV</td>
<td>Indicator</td>
<td>Corporate Action Event Indicator</td>
<td>4!c/[8c]/4!c; (4!c/4c;) <strong>CAEV</strong>//code word of 4 characters as defined by S.W.I.F.T.</td>
</tr>
</tbody>
</table>

Repetitive Optional Subsequence A1 - Linkages

<table>
<thead>
<tr>
<th>Status</th>
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<th>Detailed Field Name</th>
<th>Content/Options</th>
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</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>LINK</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>4c</td>
<td>Reference</td>
<td>Related Reference</td>
<td>(4!c/16x;) <strong>PREV</strong>//reference of the linked message which was previously sent (4!c/16x;) <strong>RELA</strong>//reference of the linked message which was previously received (4!c/4c;) <strong>CORP</strong>//reference assigned by the account servicer to unambiguously identify a related CA event</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>LINK</td>
<td></td>
</tr>
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</table>

End of Mandatory Sequence A - General Information

<table>
<thead>
<tr>
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<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>GENL</td>
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</tbody>
</table>

Mandatory Sequence B – Underlying Securities

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
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<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>USECU</td>
</tr>
<tr>
<td>M</td>
<td>35B</td>
<td>Identification of the Financial Instrument</td>
<td>Sub-field 1 [ISIN1e12lc] ISIN code for marketable assets</td>
<td></td>
</tr>
</tbody>
</table>
### Repetitive Mandatory Subsequence B2 – Account Information

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>ACCTINFO</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>97a</td>
<td>SAFE</td>
<td>Account</td>
</tr>
<tr>
<td>M</td>
<td>97a</td>
<td>SAFE</td>
<td>Safekeeping account</td>
</tr>
</tbody>
</table>

### End of Mandatory Sequence B – Underlying Securities

<table>
<thead>
<tr>
<th>M</th>
<th>16S</th>
<th>End of Block</th>
<th>USECU</th>
</tr>
</thead>
</table>

### Repetitive Optional Sequence Subsequence C – Beneficial Owner Details

<table>
<thead>
<tr>
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<th>Start of Block</th>
<th>BENODET</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>95a</td>
<td>OWND</td>
<td>Party</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>OWND</td>
<td>Option P or V</td>
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### Mandatory Sequence D – Corporate Action Instruction

<table>
<thead>
<tr>
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<th>CAINST</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>13A</td>
<td>CAON</td>
<td>Indicator</td>
</tr>
<tr>
<td>M</td>
<td>13A</td>
<td>CAON</td>
<td>Corporate Action Option Number</td>
</tr>
</tbody>
</table>

### CM=BCL Mandatory M=Mandatory O=Optional

---

### Repetitive Mandatory Subsequence B2 – Account Information

<table>
<thead>
<tr>
<th>M</th>
<th>16R</th>
<th>Start of Block</th>
<th>ACCTINFO</th>
</tr>
</thead>
<tbody>
<tr>
<td>O</td>
<td>93a</td>
<td>ELIG</td>
<td>Balance</td>
</tr>
<tr>
<td>O</td>
<td>93a</td>
<td>ELIG</td>
<td>Option B</td>
</tr>
</tbody>
</table>

### End of Mandatory Sequence B – Underlying Securities

<table>
<thead>
<tr>
<th>M</th>
<th>16S</th>
<th>End of Block</th>
<th>ACCTINFO</th>
</tr>
</thead>
</table>

### Repetitive Optional Sequence Subsequence C – Beneficial Owner Details

<table>
<thead>
<tr>
<th>M</th>
<th>16S</th>
<th>End of Block</th>
<th>BENODET</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>94C</td>
<td>DOMI</td>
<td>Place</td>
</tr>
<tr>
<td>M</td>
<td>94C</td>
<td>DOMI</td>
<td>Option V</td>
</tr>
</tbody>
</table>

### Mandatory Sequence D – Corporate Action Instruction

<table>
<thead>
<tr>
<th>M</th>
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<th>CAINST</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>36a</td>
<td>QINS</td>
<td>Quantity of Financial Instrument</td>
</tr>
<tr>
<td>M</td>
<td>36a</td>
<td>QINS</td>
<td>Quantity instructed</td>
</tr>
</tbody>
</table>

---
Field Specifications

The MT564 contains data fields for BCL’s corporate actions notification as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

A - General Information - mandatory, non-repetitive - GENL

:20C: Sender's Reference
  Format: : 4!c//16x Mandatory
  Qualifier: SEME
  BCL usage: This field contains the reference number assigned by BCL to the message.

:20C: Corporate Action Reference
  Format: : 4!c//16x Mandatory
  Qualifier: CORP
  BCL usage: This field contains the reference number assigned by BCL to identify the corporate action event that is the subject of the notification.

:23G: Function of the message
  Format: : 4!c/[4!c] Mandatory
  Qualifier: CANC NEWM
  BCL usage: The following functions are used:
  CANC to cancel a previously sent notification
  NEWM to send a new notification

:22F: Corporate Action Event Type
  Format: : 4!c/[8c]/4!c Mandatory
  Qualifier: CAEV
  BCL usage: The following functions are used:
  INTR Regular interest payment, in cash, distributed to holders of an interest bearing asset. According to the terms of the issue, a bondholder may be able to elect the currency interest is paid in.
A1 - Linkages - optional, repetitive - LINK

:20C: Previous Reference
Format: : 4!c//16x
Qualifier: PREV Reference of the linked message which was previously sent
REL A Reference of the linked message which was previously received
CORP Reference assigned by the account servicer to unambiguously identify a related CA event
BCL usage: This sequence contains either of these references

B - Underlying securities - mandatory, non-repetitive - USECU

:35B: Identification of Financial Instrument
Format: Sub-field 1 [ISIN1!e12!c]
Sub-field 2 [4*35x]
BCL usage: For marketable assets the ISIN code will be used. For credit claims sub-field 1 will contain "LOAN" followed by the identification number of the credit claim and sub-field 2 "DEBT" followed by the identification number of the debtor.

B2 - Account information securities - mandatory, repetitive - ACCTINFO

:97a: Safekeeping Account
Format: : 97A::4!c//35x
Qualifier: SAFE
BCL usage: This field specifies the customer's account with BCL. The account structure is 000yyyyxxx (10 positions); yyyy = account number, xxx = rubric (000 for pledge, 001 for repo/assignment).

:93a: Aggregate Balance
Format: : 93B::4!c/[8c]/4!c/[N]15d
Qualifier: ELIG
BCL usage: This field contains the quantity of financial instrument eligible for the corporate action. This field always contains the qualifier ELIG. The following code words are used:
FAMT for the face amount of the principal of a debt instrument (bonds)
UNIT for shares & claims

C - Beneficial Owner Details - Optional, repetitive - BENODET

:95a: Party
Surname

**Format:** : 95P::4!c//4!a2!a2!c[3!c]  \(\text{Mandatory}\)

**Qualifier:** OWND Beneficial owner’s ID

**BCL usage:** This field contains the identification of the beneficial owner of the specified quantity of securities

**:94C: Place**

**Format:** : 4!c//2!a  \(\text{Optional}\)

**Qualifier:** DOMI Country of domicile

**BCL usage:** This field contains the identification of the country of domicile of the beneficial owner

**:36B: Quantity of Financial Instrument**

**Format:** :4!c//4!c/15d  \(\text{Mandatory}\)

**Qualifier:** OWND Quantity of securities owned

**BCL usage:** This field contains the quantity of securities belonging to the beneficial owner specified in the sequence.

**D - Corporate Action Instruction - Mandatory, non-repetitive - CAINST**

**:13A: Number identification**

**Format:** : 4!c//3!c  \(\text{Mandatory}\)

**Qualifier:** CAON

**BCL usage:** This field contains the corporate action option code CAON followed by a number assigned by BCL to identify the available CA options.

**:22F: Indicator**

**Format:** : 4!c/[8c]/4!c  \(\text{Mandatory}\)

**Qualifier:** CAOP

**BCL usage:** This field always contains the corporate action option code CAOP followed by the code word CASH for distribution of cash.
:36a: Quantity of Financial Instrument

Format: Option B:4!c//4!c/15d

Qualifier: QINS Instructed quantity

BCL usage: This field contains the quantity of underlying securities to which this message applies

Example of an MT565

- **Confirmation of Beneficial Owner**

```
:16R: GENL
:20C::CORP//7201071670511020
:20C::SEME//250703592452af01
:23G: NEWM
:22F::CAEV//INTR
:16R: LINK
:20C::RELA//1071670513463S06
:16S: LINK
:16S: GENL
:16R: USECU
:35B: ISIN XS0123456789
:16R: ACCTINFO
:97A::SAFE/12345
:93B::ELIG//FAMT/EUR3000000,
:16S: ACCTINFO
:16S: USECU
:16R: BENODET
:95P::OWND//CHASUS33XXX
:94C::DOMI/US
:36B::OWND//FAMT/1000000,
:16S: BENODET
:16R: BENODET
:95V::OWND//NEUBERGER AND BERMAN LLC
605 THIRD AVENUE
NEW YORK NY10158
:94C::DOMI/US
:36B::OWND//FAMT/2000000,
:16S: BENODET
:16R: CAINST
:13A::CAON//001
:22F::CAOP/CASH
:36B::QINS//FAMT/EUR3000000,
:16S: CAINST
```
5.9. Collateral Management: MT598 Delivery of static data (credit claims)

Message Description

The message is used to:

- provide the static data of eligible debtors to BCL
- request an update of a previously sent set message
- request the cancellation of a previously sent message

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
<th>No.</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>20</td>
<td></td>
<td></td>
<td>Client Transaction Reference Number</td>
<td>16x</td>
<td>1</td>
</tr>
<tr>
<td>M</td>
<td>12</td>
<td></td>
<td></td>
<td>Sub-Message Type</td>
<td>3In (= 511)</td>
<td>2</td>
</tr>
<tr>
<td>M</td>
<td>77E</td>
<td></td>
<td></td>
<td>Proprietary Message</td>
<td>73x [n*78x]</td>
<td>3</td>
</tr>
</tbody>
</table>

Detail of MT598 Credit Claim Definition Request Proprietary Message

Mandatory Sequence A General Information

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
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</tr>
</thead>
<tbody>
<tr>
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<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td>4</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>4ic</td>
<td>Reference</td>
<td>(see qualifier description)</td>
<td>C</td>
<td>5</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td></td>
<td></td>
<td>Function of the Message</td>
<td>4ic/[4ic]</td>
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</table>

-----> Repetitive Optional Subsequence A1 Linkages

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<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
<th>No.</th>
</tr>
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<tbody>
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<td>LINK</td>
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<td>20C</td>
<td>4ic</td>
<td>Reference</td>
<td>(see qualifier description)</td>
<td>C</td>
<td>8</td>
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<td>16S</td>
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----- End of Subsequence A1 Linkages

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<tbody>
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End of Sequence A General Information

Mandatory Sequence B Deposit Details

<table>
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<th>Content/Options</th>
<th>No.</th>
</tr>
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<tbody>
<tr>
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<td>Start of Block</td>
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<tr>
<td>M</td>
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<td>Reference</td>
<td>(see qualifier description)</td>
<td>C or D</td>
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<td>M</td>
<td>22F</td>
<td>24lc</td>
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<td>(see qualifier description)</td>
<td>4lc/4lc</td>
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<td>Date</td>
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<td>4lc/8ln</td>
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<td>M</td>
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<td>4lc</td>
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<td>(see qualifier description)</td>
<td>4lc/31a15d</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>15</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22H</td>
<td>INTP</td>
<td>Indicator</td>
<td>Interest rate Type</td>
<td>4lc/4lc</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>17B</td>
<td>ELGG</td>
<td>Flag</td>
<td>Eligibility through Guarantor</td>
<td>4lc/11a</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>16</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Repetitive Mandatory Subsequence B1 Credit Claim Parties</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>BLPRTY</td>
<td>18</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>18</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>4lc</td>
<td>Party</td>
<td>(see qualifier description)</td>
<td>P, R or U</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>19</td>
<td></td>
</tr>
<tr>
<td>O</td>
<td>94a</td>
<td>4lc</td>
<td>Place</td>
<td>(see qualifier description)</td>
<td>C, D or G</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>20</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>13a</td>
<td>4lc</td>
<td>Number Identification</td>
<td>(see qualifier description)</td>
<td>A or B</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>21</td>
<td></td>
</tr>
<tr>
<td>O</td>
<td>92A</td>
<td>PBDF</td>
<td>Rate</td>
<td>Probability of Default</td>
<td>4lc/[N]15d</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>BLPRTY</td>
<td>23</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>LDDET</td>
<td>24</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>End of Subsequence B1 Credit Claim Parties</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

End of Mandatory Sequence B Deposit Details
Field Specifications

The MT598 contains the static data of eligible debtors as described below. These specifications are in addition to those provided in the SWIFT User Handbook.

1. Field 20: Client Transaction Reference Number

<table>
<thead>
<tr>
<th>FORMAT</th>
<th>16x</th>
</tr>
</thead>
</table>

| PRESENCE | Mandatory |

| DEFINITION |

This field specifies the reference assigned by the Sender to unambiguously identify the message. Please use the same reference as TRN in field 20C in block GENL. This reference has to be unique per counterparty and per running year.

| NETWORK VALIDATED RULES |

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

2. Field 12: Sub-Message Type

<table>
<thead>
<tr>
<th>FORMAT</th>
<th>3!n</th>
</tr>
</thead>
</table>

| PRESENCE | Mandatory |

| DEFINITION |

This field is used to specify the message type number, as agreed by the Sender and Receiver, or as defined by SWIFT (for messages being used in advance of implementation), for the proprietary message contained in the MT n98. For a Credit Claim Definition, use sub-message type 511.

3. Field 77E: Proprietary Message

<table>
<thead>
<tr>
<th>FORMAT</th>
<th></th>
</tr>
</thead>
</table>
### Option E

<table>
<thead>
<tr>
<th>73x</th>
<th>(Text)</th>
</tr>
</thead>
<tbody>
<tr>
<td>[n*78x]</td>
<td>(Text)</td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory

**DEFINITION**

This field is used to convey the message contents in a format agreed to by the Sender and the Receiver.

**USAGE RULES**

In defining the format to be sent within field 77E, the following rules apply:

- All characters and codes described in *Standards General Information* are allowed.
- The following exceptions are allowed:
  - Carriage return, Line feed, Colon 'CrLf:' may be used to separate fields included in field 77E, eg,
    
    ```
    :77E::20:ref1'CrLf'
    :21:ref2'CrLf'
    :79:test'CrLf' etc...
    ```
  - Line 1 (i.e., 73x) may consist of only Carriage return, line feed, Colon 'CrLf:', eg,
    
    ```
    :77E:'CrLf'
    :21:ref:'CrLf' etc...
    ```
  - Line 1 may consist of blank characters, eg,
    
    ```
    :77E:eee'CrLf'
    ```
- Carriage return, line feed, hyphen ('CrLf-') indicates the end of the text.
- The maximum size of this field is limited to 9800 characters.

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

**FORMAT**

| Option R | 16c |

**PRESENCE**

Mandatory

**DEFINITION**

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

**CODES**
This field must contain the following code:

GENL  General Information

5. Field 20C: Reference

FORMAT

<table>
<thead>
<tr>
<th>Option C</th>
<th>:4!c//16x</th>
<th>(Qualifier) (Reference)</th>
</tr>
</thead>
</table>

PRESENCE

Mandatory

QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>SEME</td>
<td>N</td>
<td>C</td>
<td></td>
<td>Sender’s Reference</td>
</tr>
</tbody>
</table>

DEFINITION

This qualified generic field specifies:

SEME  Reference assigned by the Sender to unambiguously identify the Credit Claim.

USAGE RULES

Reference must not start or end with a slash '/' and not contain two consecutive slashes '/'.

Please use the same reference as TRN in field 20.

6. Field 23G: Function of the Message

FORMAT

<table>
<thead>
<tr>
<th>Option G</th>
<th>4!c/[4!c]</th>
<th>(Function) (Sub-function)</th>
</tr>
</thead>
</table>

PRESENCE

Mandatory

DEFINITION
This field identifies the function of the message.

**CODES**

Function must contain one of the following codes:

- **CANC** This is a request to cancel a previously sent message
- **NEWM** This is a new message
- **UPDT** This is a request to update a previously sent message

**CODES**

Sub-function, when present, must contain one of the following codes:

- **CODU** This message is being sent as a copy, for information purposes and the message is a duplicate of a message previously sent.
- **COPY** The message is being sent as a copy, for information purposes.
- **DUPL** The message is for information/confirmation purposes. It is a duplicate of a message previously sent.

**USAGE RULES**

To cancel a previously sent instruction, Function is CANC. The reference in the linkage sequence must contain the reference assigned previously by the Sender to unambiguously identify 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.

**7. Field 16R: Start of Block**

**FORMAT**

Option R 16c

**PRESENCE**

Mandatory in an optional sequence

**DEFINITION**

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

**CODES**

This field must contain the following code:
8. Field 20C: Reference

FORMAT

Option C :41c/16x (Qualifier) (Reference)

PRESENCE

Mandatory in an optional sequence

QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>PREV</td>
<td>N</td>
<td>C</td>
<td></td>
<td>Previous Reference</td>
</tr>
</tbody>
</table>

DEFINITION

This qualified generic field specifies:

PREV Reference of the linked message which was previously sent.

USAGE RULES

Reference must not start or end with a slash '/' and not contain two consecutive slashes '//'

9. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in an optional sequence.

DEFINITION

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

CODES
This field must contain the following code:

**LINK**  
Linkages

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

**FORMAT**

Option S 16c

**PRESENCE**

Mandatory

**DEFINITION**

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

**CODES**

This field must contain the following code:

**GENL**  General Information.

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

**FORMAT**

Option R 16c

**PRESENCE**

Mandatory

**DEFINITION**

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

**CODES**

This field must contain the following code:

**LDDET**  Claim/Deposit Details.
12. Field 20a: Reference

**FORMAT**

<table>
<thead>
<tr>
<th>Option</th>
<th>Format</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>↘4lc/16x</td>
<td>(Qualifier) (Reference)</td>
</tr>
<tr>
<td>D</td>
<td>↘4lc/25x</td>
<td>(Qualifier) (Reference)</td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>IREF</td>
<td>N</td>
<td>D</td>
<td></td>
<td>Internal Claim Reference</td>
</tr>
<tr>
<td>2</td>
<td>O</td>
<td>LDCD</td>
<td>N</td>
<td>C</td>
<td></td>
<td>Claim Identification Number</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

- **IREF**: This field contains the counterparty’s internal claim reference.
- **LDCD**: This field contains the fifteen-digit claim identification number.

**USAGE RULES**

For domestic credit claims, this claim identification number is assigned by BCL and as such is not mandatory in a new message (Function of the message: NEWM). For eligible foreign credit claims mobilised via CCBM, i.e. where the law governing the claim and the country of the debtor are equivalent, the correspondent central bank (CCB) will assign this number, and the number is mandatory in a NEWM. For claims granted to foreign debtors under Luxembourg law, BCL will assign the number which is not mandatory in a NEWM.

13. Field 22F: Indicator

**FORMAT**

<table>
<thead>
<tr>
<th>Option</th>
<th>Format</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>↘4lc/24lc</td>
<td>(Qualifier) (Indicator)</td>
</tr>
</tbody>
</table>

**PRESENCE**

Optional
This qualified generic field specifies:

**GLAW**

Indicates the governing law of the credit-claim contract

**CODES**

Indicator must contain a valid two-digit ISO code of a euro-area country (i.e. DE).

<table>
<thead>
<tr>
<th>AT</th>
<th>ES</th>
<th>GR</th>
<th>LU</th>
<th>SI</th>
</tr>
</thead>
<tbody>
<tr>
<td>BE</td>
<td>FI</td>
<td>IE</td>
<td>NL</td>
<td></td>
</tr>
<tr>
<td>DE</td>
<td>FR</td>
<td>IT</td>
<td>PT</td>
<td></td>
</tr>
</tbody>
</table>

**14. Field 98A: Date**

**FORMAT**

Option A: `:41c//8/n` (Qualifier) (Date)

**PRESENCE**

Mandatory

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>ISSU</td>
<td>N</td>
<td>A</td>
<td>A</td>
<td>Issuance Date</td>
</tr>
<tr>
<td>2</td>
<td>M</td>
<td>VALU</td>
<td>N</td>
<td>A</td>
<td>A</td>
<td>Value Date</td>
</tr>
<tr>
<td>3</td>
<td>M</td>
<td>MATU</td>
<td>N</td>
<td>A</td>
<td>A</td>
<td>Maturity Date</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:
ISSU The date on which the contract was issued.

MATU The latest agreed maturity date, i.e. the date on which the principal is to be returned and the interest due.

VALU The date on which the movement is to take place.

**USAGE RULES**

Date must be a valid date expressed as YYYYMMDD. Claims without a fixed maturity must be identified by using 99999999 as maturity date.

**15. Field 19B: Amount**

**FORMAT**

<table>
<thead>
<tr>
<th>Option B</th>
<th>4!c//3!a15d</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Qualifier) (Currency Code) (Amount)</td>
<td></td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>NOMA</td>
<td>N</td>
<td>B</td>
<td></td>
<td>Currency and Nominal Amount</td>
</tr>
<tr>
<td>2</td>
<td>M</td>
<td>OUTS</td>
<td>N</td>
<td>B</td>
<td></td>
<td>Currency and Outstanding Amount</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

- NOMA Currency and Nominal Amount
- OUTS Currency and Outstanding Amount

**USAGE 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.

Currency Code must be EUR or a valid national denomination thereof.

For revolving credits it is understood that NOMA will be used as the maximum limit agreed for the claim. The OUTS amount is the amount effectively drawn.

For syndicated claims, NOMA is understood to be the global amount of the syndicated claim, while OUTS is the amount currently in the counterparty’s books.
16. Field 22H: Indicator: Interest Rate Type

**FORMAT**

Option H:4/8/4 (Qualifier) (Indicator)

**PRESENCE**

Mandatory

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>INTP</td>
<td>N</td>
<td>H</td>
<td></td>
<td>Interest Rate Type</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

INTP    This field indicates whether the interest rate is fixed, variable or variable long

**CODES**

When Qualifier is INTP, Indicator must contain one of the following codes:

- **FIXD**: The interest rate is fixed.
- **VARI**: The interest rate is variable, with a resetting period of less than 0.1 year
- **LNGV**: The interest rate is long variable, with a resetting period of more than 1 year

17. Field 17B: Flag

**FORMAT**

Option B:4/11/4 (Qualifier) (Flag)

**PRESENCE**

Mandatory

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
</table>

135
This qualified generic field specifies:

**ELGG**
Eligibility Flag
Whether deposit claim is eligible for collateral through the guarantor or not.

**CODES**
Flag must contain one of the following codes:

- **N**  No.
- **Y**  Yes.

**USAGE RULES**
If ELGG is Y, then the guarantor information in Block BLPRTY becomes mandatory.

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

**FORMAT**

Option R 16c

**PRESENCE**
Mandatory

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

**CODES**
This field must contain the following code:

- **BLPRTY**  Credit Claim Party

**USAGE RULES**
The sequence specifying the Credit Claim Party (16R:BLPRTY) must be repeated at least 3 times:

- One sequence to specify the information on the Debtor.
- One sequence to specify the parameters on the Creditor.
• One sequence to specify the Beneficiary National Central Bank.

When field 17B is Y another sequence to specify the parameters of the Guarantor.

19. Field 95a: Party

FORMAT

| Option P | 4!c//4!a2!a2!c[3!c] | (Qualifier) (BIC/BEI) |
| Option R | 4!c/[8c]//34x | (Qualifier) [Data Source Scheme] (Proprietary Code) |
| Option U | 4!c//3*35x | (Qualifier) (Name) |

PRESENCE

Mandatory

QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>DEBT</td>
<td>N</td>
<td></td>
<td>P or U</td>
<td>Credit Claim Debtor</td>
</tr>
<tr>
<td></td>
<td>M</td>
<td>CRED</td>
<td>N</td>
<td></td>
<td>P or U</td>
<td>Credit Claim Creditor</td>
</tr>
<tr>
<td></td>
<td>O</td>
<td>GUAR</td>
<td>N</td>
<td></td>
<td>P or U</td>
<td>Credit Claim Guarantor</td>
</tr>
<tr>
<td></td>
<td>M</td>
<td>BENF</td>
<td>N</td>
<td></td>
<td>P or U</td>
<td>Credit Claim Beneficiary National Central Bank</td>
</tr>
<tr>
<td>2</td>
<td>CM</td>
<td>ALTE</td>
<td>N</td>
<td>R</td>
<td></td>
<td>Alternate Identification</td>
</tr>
</tbody>
</table>

DEFINITION

This qualified generic field specifies:

- **DEBT**: The party which is the debtor of the claim.
- **CRED**: The party which is the creditor of the claim.
- **GUAR**: The party which is the guarantor of the claim.
- **BENF**: Credit Claim Beneficiary National Central Bank.
- **ALTE**: Alternate identification for the party specified in this sequence the DEBT or GUAR sequence.

BIC specifies the Bank Identifier Code. BEI specifies the Business Entity Identifier.

Proprietary Code specifies a local national code or market segment code identifying the party.


**USAGE RULES**

The BIC/BEI must be a SWIFT registered address, either connected or non-connected.

Proprietary Code (Format Option R) must not start or end with a slash ‘/’ and not contain two consecutive slashes ‘//’.

When format Option R ALTE is used, it must be followed by exactly 15 characters.

In a NEWM message, Format Option R ALTE is mandatory for foreign debtors (DEBT) or guarantors (GUAR) not domiciled in Luxembourg.

In an UPDT message, format option R ALTE is mandatory for sequence DEBT and GUAR.

When format Option R ALTE is used, it must be followed by exactly 15 characters.

For sequence CRED, only format option P or U may be used.

For sequence BENF, only format option P may be used. The BIC code must be a valid BIC code of a euro-area NCB as defined below:

<table>
<thead>
<tr>
<th>NATIONAL CENTRAL BANK</th>
<th>SWIFT CODE</th>
</tr>
</thead>
<tbody>
<tr>
<td>CENTRAL BANK OF LUXEMBOURG</td>
<td>BCLXLULL</td>
</tr>
<tr>
<td>BANQUE NATIONALE DE BELGIQUE</td>
<td>NBBEBEBBB</td>
</tr>
<tr>
<td>CENTRAL BANK OF CYPRUS</td>
<td>CBCYC2N</td>
</tr>
<tr>
<td>BANCA D’ITALIA</td>
<td>BITAITRR</td>
</tr>
<tr>
<td>BANCO DE ESPANA</td>
<td>ESPBESMM</td>
</tr>
<tr>
<td>BANCO DE PORTUGAL</td>
<td>BGALPTPL</td>
</tr>
<tr>
<td>BANK OF ENGLAND</td>
<td>BKENGB2L</td>
</tr>
<tr>
<td>BANK OF GREECE</td>
<td>BNGRGRAA</td>
</tr>
<tr>
<td>BANQUE DE FRANCE</td>
<td>BDFEFR2L</td>
</tr>
<tr>
<td>CENTRAL BANK OF IRELAND</td>
<td>IRCEIE2D</td>
</tr>
<tr>
<td>CENTRAL BANK OF MALTA</td>
<td>MALTMTMT</td>
</tr>
<tr>
<td>DEUTSCHE BUNDES BANK</td>
<td>MARKDEFF</td>
</tr>
<tr>
<td>NEDERLANDSCHE BANK</td>
<td>FLORNL2A</td>
</tr>
<tr>
<td>OESTERREICHISCHE NATIONALBANK</td>
<td>NABAATWW</td>
</tr>
<tr>
<td>SUOMEN PANKKI - FINLANDS BANK</td>
<td>SPFBIHIH</td>
</tr>
<tr>
<td>BANK OF SLOVENIA</td>
<td>BSLJSI2X</td>
</tr>
<tr>
<td>EESTI PANK</td>
<td>EPBEE2X</td>
</tr>
<tr>
<td>LATVIJAS BANKA</td>
<td>LACBLV2X</td>
</tr>
<tr>
<td>NARODNA BANKA SLOVENSKA</td>
<td>NBSBSKBX</td>
</tr>
</tbody>
</table>

**EXAMPLE**

:95P::DEBT//CORPLULL
### 20. Field 94a: Place

#### FORMAT

<table>
<thead>
<tr>
<th>Option</th>
<th>Format</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Option C</td>
<td>:4!c//2!a</td>
<td>(Qualifier) (Country Code)</td>
</tr>
<tr>
<td>Option D</td>
<td>:4!c/[2!a]/35x</td>
<td>(Qualifier) [Country Code] (Place)</td>
</tr>
<tr>
<td>Option G</td>
<td>:4!c//2*35x</td>
<td>(Qualifier) (Address)</td>
</tr>
</tbody>
</table>

#### PRESENCE

Mandatory
QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>O</td>
<td>ADDR</td>
<td>N</td>
<td>G</td>
<td></td>
<td>Address</td>
</tr>
<tr>
<td>2</td>
<td>O</td>
<td>CITY</td>
<td>N</td>
<td>D</td>
<td></td>
<td>City</td>
</tr>
<tr>
<td>3</td>
<td>O</td>
<td>POST</td>
<td>N</td>
<td>D</td>
<td></td>
<td>Postal Code</td>
</tr>
<tr>
<td>4</td>
<td>O</td>
<td>DOMI</td>
<td>N</td>
<td>C</td>
<td></td>
<td>Country of Domicile</td>
</tr>
</tbody>
</table>

DEFINITION

This qualified generic field specifies:

ADDR Address Address of the party.

CITY City City or town.

DOMI Country of Domicile Country of domicile.

POST Postal Code Postal code or zip code.

USAGE RULES

Country Code must be a valid euro-area ISO country code.

Each time option U is used for field 95, field 94a must be repeated 4 times so as to contain the complete address (94G::ADDR, 94D::CITY, 94D::POST and 94C::DOMI). The data in field 94a must belong to the party identified in field 95a.

EXAMPLE

:95U::DEBT//BIG CORP

:94G::ADDR//SMALL STREET, 5

:94D::CITY// LUXEMBOURG

:94D::POST//2983

:94C::DOMI//LU

21. Field 13a: Number Identification

FORMAT
Option A: :41c/3|c0x (Qualifier) (Number)

Option B: :41c/[8c]/3|0x (Qualifier) [Data Source Scheme] (Number)

PRESENCE

Optional

QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>CASS</td>
<td>N</td>
<td>A</td>
<td>A</td>
<td>Credit Assessment Source</td>
</tr>
<tr>
<td>2</td>
<td>M</td>
<td>ENTY</td>
<td>N</td>
<td>B</td>
<td>B</td>
<td>Entity Type</td>
</tr>
<tr>
<td>3</td>
<td>O</td>
<td>ECAI</td>
<td>N</td>
<td>A</td>
<td>A</td>
<td>ECAI Harmonized Rating Scale</td>
</tr>
<tr>
<td>4</td>
<td>O</td>
<td>CORP</td>
<td>N</td>
<td>B</td>
<td>B</td>
<td>Corporate Sector Type</td>
</tr>
<tr>
<td></td>
<td>Or</td>
<td>PSEC</td>
<td>N</td>
<td>B</td>
<td>B</td>
<td>PSE Class</td>
</tr>
</tbody>
</table>

DEFINITION

This qualified generic field specifies:

CASS: Credit Assessment Source
ECAI: ECAI Harmonized Rating Scale
ENTY: Entity Type
CORP: Corporate Sector Type
PSEC: PSE Class

USAGE RULES

- The qualifier CASS should be followed by a one digit value ranging from 1 to 4.
  1. (IRB) stands for Internal Rating Based System;
  2. (RT) stands for Rating Tool (a software sold and managed by an ECAI);
  3. (ECAI) stands for External Credit Assessment Institution;
  4. (ICAS) stands for Internal Credit Assessment System (AT, DE, ES, FR etc.)
The qualifier **ECAI** should be followed by a one digit value ranging from 1 to 2 as defined in the harmonized rating scale.

<table>
<thead>
<tr>
<th>ECAI Credit Assessment</th>
<th>Credit Quality Steps</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Short-Term</strong></td>
<td></td>
</tr>
<tr>
<td>FitchRatings</td>
<td>F1+</td>
</tr>
<tr>
<td>Moody’s</td>
<td>P-1</td>
</tr>
<tr>
<td>Standard &amp; Poor’s</td>
<td>A-1+</td>
</tr>
<tr>
<td><strong>Long-Term</strong></td>
<td></td>
</tr>
<tr>
<td>FitchRatings</td>
<td>AAA/AA+/AA/AA-</td>
</tr>
<tr>
<td>Moody’s</td>
<td>Aa1/Aa2/Aa3</td>
</tr>
<tr>
<td>Standard &amp; Poor’s</td>
<td>AAA/AA+/AA/AA-</td>
</tr>
</tbody>
</table>

**ELIGIBLE**

- FitchRatings: F1+ F1 F2
- Moody’s: P-1 P-2
- Standard & Poor’s: A-1+ A-1 A-2

**NON-ELIGIBLE**

- FitchRatings: AAA+/AA/AA- A+/A/A- BBB+/BBB/BBB-
- Moody’s: A1/A2/A3 Baa1/Baa2/Baa3
- Standard & Poor’s: AAA+/AA/AA- A+/A/A- BBB+/BBB/BBB-

The qualifier **ENTY** should be followed by a one character value which can be either **C** or **P**.
- **C** is used for entities belonging to the corporate sector
- **P** is used for public sector entities such as defined by the supervisory authorities.

Format Option B must not start or end with a slash '/' and not contain two consecutive slashes '//'.

The qualifier **CORP** should be followed by a 1 digit alphabetical character (expressing the corporate sector as defined in ESA 2010) ranging between A and Q, but excluding J and P.

<table>
<thead>
<tr>
<th>Code</th>
<th>Economic Sector</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>Agriculture, hunting and forestry</td>
</tr>
<tr>
<td>B</td>
<td>Fishing</td>
</tr>
<tr>
<td>C</td>
<td>Mining and quarrying</td>
</tr>
<tr>
<td>D</td>
<td>Manufacturing</td>
</tr>
<tr>
<td>E</td>
<td>Electricity, gas and water supply</td>
</tr>
<tr>
<td>F</td>
<td>Construction</td>
</tr>
<tr>
<td>G</td>
<td>Wholesale and retail trade; repair of motor vehicles, motorcycles and personal and household goods</td>
</tr>
<tr>
<td>H</td>
<td>Hotels and restaurants</td>
</tr>
<tr>
<td>I</td>
<td>Transport, storage and communication</td>
</tr>
<tr>
<td>J</td>
<td>Financial intermediation</td>
</tr>
<tr>
<td>K</td>
<td>Real estate, renting and business activities</td>
</tr>
<tr>
<td>L</td>
<td>Public administration and defence, compulsory social security</td>
</tr>
<tr>
<td>M</td>
<td>Education</td>
</tr>
<tr>
<td>N</td>
<td>Health and social work</td>
</tr>
<tr>
<td>O</td>
<td>Other community, social and personal service activities</td>
</tr>
<tr>
<td>P</td>
<td>Private households with employed persons</td>
</tr>
<tr>
<td>Q</td>
<td>Extra-territorial organizations and bodies</td>
</tr>
</tbody>
</table>

The qualifier **PSEC**, defining the category of the public sector entity, should be followed by a one digit value ranging from 1 to 3. The different categories of public sector entities are defined as follows:
1. **Non-central government PSEs with tax-raising powers and subject to specific institutional arrangements that suggest a probability of default similar to central government.** Treated as central government, i.e. subject to the central government fulfilling the ECAF's rating threshold.

2. **Other non-central government PSEs and administrative, non-commercial bodies owned by central or local governments subject to strict lending rules and for which default appears very unlikely due to their special public status.** Eligible if central government rating is at least one notch above the ECAF’s rating threshold. (i.e. if the rating threshold is A, then the central government needs to be rated AA)

3. **Commercial and non-commercial bodies owned by central or local governments falling under the previous category.** Treated like a private issuer or obligor.

### 22. Field 92A: Rate: Probability of Default

#### FORMAT

Option A :A=O/N\\D (Qualifier) (Rate)

#### PRESENCE

Optional

#### QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>O</td>
<td>PBDF</td>
<td>N</td>
<td>A</td>
<td></td>
<td>Probability of Default</td>
</tr>
</tbody>
</table>

#### DEFINITION

This qualified generic field specifies:

PBDF Probability of Default Probability that a party does not reimburse a claim.

#### USAGE RULES

The integer part of percentage must contain at least one digit. The decimal comma is mandatory and is included in the maximum length.

#### EXAMPLE

A 0.10% probability must be shown as:

:92A::PBDF//0,10

(0,10 = 0,10% - Normally, only five digits after the decimal point are taken into consideration)
23. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory.

DEFINITION

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

CODES

This field must contain the following code:

BLPRTY Credit Claim Party

24. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in an optional sequence

DEFINITION

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

CODES

This field must contain the following code:

LDDET Claim Deposit Details
Example of an MT598

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>20</td>
<td>TRN 1</td>
</tr>
<tr>
<td>12</td>
<td>511</td>
</tr>
<tr>
<td>77E</td>
<td></td>
</tr>
<tr>
<td>16R</td>
<td>GENL</td>
</tr>
<tr>
<td>20C</td>
<td>SEME//TRN 1</td>
</tr>
<tr>
<td>23G</td>
<td>NEWM</td>
</tr>
<tr>
<td>16S</td>
<td>GENL</td>
</tr>
<tr>
<td>16R</td>
<td>LDDET</td>
</tr>
<tr>
<td>20D</td>
<td>IREP//0123456789ABCDE0123456789ABCDE</td>
</tr>
<tr>
<td>20C</td>
<td>LCD//0123456789ABCDE</td>
</tr>
<tr>
<td>22F</td>
<td>GLAM//LU</td>
</tr>
<tr>
<td>98A</td>
<td>ISSU/YYYYMMDD</td>
</tr>
<tr>
<td>98A</td>
<td>VALU/YYYYMMDD</td>
</tr>
<tr>
<td>98A</td>
<td>MATU/YYYYMMDD</td>
</tr>
<tr>
<td>19B</td>
<td>NOMA/EUR990000000000,00</td>
</tr>
<tr>
<td>19B</td>
<td>OUTS/EUR990000000000,00</td>
</tr>
<tr>
<td>22H</td>
<td>INTP//FIXD/VARI/LNGV</td>
</tr>
<tr>
<td>17B</td>
<td>ELGG//Y</td>
</tr>
<tr>
<td>16R</td>
<td>BLPRTY</td>
</tr>
<tr>
<td>95U</td>
<td>DEBT/&lt;DEBTOR NAME&gt;</td>
</tr>
<tr>
<td>95R</td>
<td>ALTE//0123456789ABCDE</td>
</tr>
<tr>
<td>94G</td>
<td>ADDR/&lt;DEBTOR STREET, NUMBER&gt;</td>
</tr>
<tr>
<td>94D</td>
<td>CITY/&lt;DEBTOR CITY&gt;</td>
</tr>
<tr>
<td>94D</td>
<td>POST/&lt;DEBTOR POST CODE&gt;</td>
</tr>
<tr>
<td>94C</td>
<td>DOMI/&lt;DEBTOR COUNTRY&gt;</td>
</tr>
<tr>
<td>13A</td>
<td>CASS/1/2/3/4</td>
</tr>
<tr>
<td>13CB</td>
<td>ENTY//C/P</td>
</tr>
<tr>
<td>13A</td>
<td>ECAI//1/2</td>
</tr>
<tr>
<td>13B</td>
<td>CORP//H OR</td>
</tr>
<tr>
<td>13B</td>
<td>PSEC//1/2/3</td>
</tr>
<tr>
<td>92A</td>
<td>PBDP/0,11000</td>
</tr>
<tr>
<td>16S</td>
<td>BLPRTY</td>
</tr>
<tr>
<td>16R</td>
<td>BLPRTY</td>
</tr>
<tr>
<td>95P</td>
<td>CRED/&lt;BIC&gt;</td>
</tr>
<tr>
<td>94C</td>
<td>DOMI/&lt;CREDITOR COUNTRY&gt;</td>
</tr>
<tr>
<td>16S</td>
<td>BLPRTY</td>
</tr>
<tr>
<td>16R</td>
<td>BLPRTY</td>
</tr>
</tbody>
</table>
GUARANTOR NAME
0123456789ABCDE
GUARANTOR STREET, NUMBER
GUARANTOR CITY
GUARANTOR POST CODE
GUARANTOR COUNTRY
1/2/3/4
C/P
1/2
OR
1/2/3
0,09000

BIC
BENEFICIARY COUNTRY

LDDET
### 5.10. Collateral Management: MT527 Triparty Collateral Management

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

#### MT527 Message Description

The objective of this MT527 message used on the basis of a "cancel and replace mode" is to:

- Request to BCL an amount of collateral through triparty collateral management services.
- Request to BCL any update (increase or a decrease of the collateral amount) of previously sent message through a triparty collateral management instruction.

#### Detail of MT527 Triparty Collateral Instruction

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender’s reference</td>
<td>:4!c//16x</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SCTR</td>
<td>Reference</td>
<td>Sender’s collateral reference</td>
<td>:4!c//16x</td>
</tr>
<tr>
<td>C</td>
<td>20C</td>
<td>RCTR</td>
<td>Reference</td>
<td>Receiver’s collateral transaction reference</td>
<td>:4!c//16x</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>CLCI</td>
<td>Reference</td>
<td>Client’s collateral reference</td>
<td>:4!c//16x</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>NEWM or CANC</td>
<td>Function of the message</td>
<td>:4!c[4!c]</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>98a</td>
<td>EXRQ</td>
<td>Date/time</td>
<td></td>
<td>:4!c//8!n</td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>CINT</td>
<td>Indicator</td>
<td>Instruction type indicator</td>
<td>:4!c//4!c</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>CINT//INIT or CINT//PADJ</td>
<td>Option H</td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>COLA</td>
<td>Indicator</td>
<td>Exposure type indicator</td>
<td>:4!c//4!c</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>COLA//SLOA (CmaX Clearstream)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>COLA//REPO (Euroclear)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option H</td>
<td></td>
</tr>
<tr>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td>---</td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>REPR</td>
<td>Indicator</td>
<td>Client indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>:4</td>
<td>c//4</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>REPR/PROV indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option H</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>22a</td>
<td>AUTA</td>
<td>Indicator</td>
<td>Automatic allocation indicator</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>:4</td>
<td>c//4</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option F</td>
<td></td>
</tr>
<tr>
<td>C</td>
<td>13B</td>
<td>ELIG</td>
<td>Eligibility</td>
<td>Eligibility set profile number</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option B</td>
<td></td>
</tr>
</tbody>
</table>

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

**Mandatory repeatable subsequence A1 – collateral parties**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>Option H</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>14</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>PTYA</td>
<td>Party</td>
<td>:4</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option P</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option R under Euroclear model</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY</td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>17</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>PTYB</td>
<td>Party</td>
<td>:4</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option P</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Option R under Euroclear model</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY</td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>20</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>TRAG</td>
<td>Party</td>
<td>:4</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>TRAG/CEDE/xxxxx</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Field not present under Euroclear model</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY</td>
</tr>
</tbody>
</table>

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

**End of subsequence A1 collateral parties**

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>Option H</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>GENL</td>
</tr>
</tbody>
</table>

**End of Sequence A General Information**

**Mandatory Sequence B Deal transaction details**
### MT527 Field Specifications

The MT527 contains the information that BCL counterparty must provide to BCL to mobilise collateral through triparty collateral management services (Clearstream’s CmaX domestic triparty service or Euroclear’s triparty service).

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

**FORMAT**

<table>
<thead>
<tr>
<th>Option R</th>
<th>16c</th>
</tr>
</thead>
</table>

**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

<table>
<thead>
<tr>
<th>GENL</th>
<th>General Information</th>
</tr>
</thead>
</table>

#### 2. Field 28E: Page Number / Continuation Indicator
FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

Provides the page number of the message (within a statement) and a continuation indicator to indicate whether the statement is to continue or whether the message is the last page of the statement.

CODES

Continuation Indicator must contain

| ONLY | Only Page | This is the only page of a statement. |

3 - 5. Field 20C: Reference

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>SEME</td>
<td>C</td>
<td>Sender's Message Reference</td>
</tr>
<tr>
<td>2</td>
<td>M</td>
<td>SCTR</td>
<td>C</td>
<td>Sender's Collateral Transaction Reference</td>
</tr>
<tr>
<td>3</td>
<td>M</td>
<td>CLCI</td>
<td>C</td>
<td>Client's Collateral Instruction Reference</td>
</tr>
<tr>
<td>4</td>
<td>M</td>
<td>RCTR</td>
<td>C</td>
<td>Receiver's collateral transaction reference</td>
</tr>
</tbody>
</table>

DEFINITION and BCL USAGE

This qualified generic field specifies:
<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>SEME</td>
<td>Reference assigned by the Sender to unambiguously identify the message.</td>
<td></td>
</tr>
<tr>
<td>SCTR</td>
<td>Unique reference identifying the collateral management transaction from the client's point of view. For counterparties using CmaX or Euroclear as triparty agent, this field must contain the counterparty’s unique (fixed) reference, used for each MT527. BCL requires this reference kept unchanged for all MT527 messages relating to the same CmaX exposure. (domestic triparty model)</td>
<td></td>
</tr>
<tr>
<td>CLCI</td>
<td>Reference assigned to the instruction by the counterparty. For counterparties using the CmaX domestic model or the Euroclear model, BCL requires an alpha-numeric sequence number under the qualifier CLCI of each new MT527 instruction. Example: 20C::CLCI// TRANSACTION123</td>
<td></td>
</tr>
</tbody>
</table>
| RCTR   | For counterparties using Euroclear as triparty agent, this qualifier must be present and filled as follows:  
- Very first MT527 instruction: qualifier to be filled with ‘NONREF’ (20C::RCTR/NONREF),  
- Any subsequent MT527 instruction: qualifier to be filled with reference confirmed by Euroclear to the counterparty, then communicated to the BCL (20C::RCTR/REFPROVIDED). Qualifier RCTR must not be used under CmaX model. |

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

**FORMAT**

<table>
<thead>
<tr>
<th>Option</th>
<th>Format</th>
</tr>
</thead>
<tbody>
<tr>
<td>G</td>
<td>4t</td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function must contain one of the following code:

<table>
<thead>
<tr>
<th>Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NEWM</td>
<td>New message. The only code word accepted by the BCL for the domestic model.</td>
</tr>
</tbody>
</table>
8. Field 98a: Date/Time

**FORMAT**

<table>
<thead>
<tr>
<th>Option A</th>
<th>4!c/8!(Qualifier)(Date)</th>
</tr>
</thead>
</table>

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**

<table>
<thead>
<tr>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>EXRQ</td>
<td>A</td>
<td>Execution Requested Date/Time</td>
</tr>
</tbody>
</table>

**DEFINITION AND BCL USAGE**

This qualified generic field specifies:

<table>
<thead>
<tr>
<th>EXRQ</th>
<th>Execution Requested Date/Time</th>
<th>Date/time at which the instructing party requests the instruction to be executed.</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>For BCL to accept the message, the date specified must be greater or equal to the current business date, otherwise the message will be rejected and counterparty will receive an MT558, specifying the reason code.</td>
</tr>
</tbody>
</table>

9 - 12. Field 22a: Indicators

**FORMAT**

<table>
<thead>
<tr>
<th>Option F</th>
<th>4!c/[8c]/4!c</th>
<th>(Qualifier)(Data Source Scheme)(Indicator)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Option H</td>
<td>4!c/4!c</td>
<td>(Qualifier)(Indicator)</td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory in mandatory sequence A

**QUALIFIER**
**Order M/O Qualifier Options Qualifier Description**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>CINT</td>
<td>H</td>
<td>Collateral Instruction Type Indicator</td>
</tr>
<tr>
<td>2</td>
<td>M</td>
<td>COLA</td>
<td>H</td>
<td>Exposure Type Indicator</td>
</tr>
<tr>
<td>3</td>
<td>M</td>
<td>REPR</td>
<td>H</td>
<td>Collateral Receive/Provide Indicator</td>
</tr>
<tr>
<td>4</td>
<td>O</td>
<td>AUTA</td>
<td>F</td>
<td>Automatic Allocation Indicator</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

<table>
<thead>
<tr>
<th>Qualifier</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>CINT</td>
<td>Collateral Instruction Type Indicator. Specifies the type of collateral instruction.</td>
</tr>
<tr>
<td>COLA</td>
<td>Exposure Type Indicator. Specifies the underlying business area/type of trade causing the exposure.</td>
</tr>
<tr>
<td>AUTA</td>
<td>Automatic Allocation Indicator. Specifies whether the allocation of the collateral is manual or automatic. This qualifier must not be present for instructions submitted under the Euroclear model.</td>
</tr>
<tr>
<td>REPR</td>
<td>Collateral Receive/Provide Indicator. Specifies whether the client is the collateral taker or giver.</td>
</tr>
</tbody>
</table>

**CODES**

In option F, if Qualifier is AUTA and Data Source Scheme is not present, Indicator must contain the following code:

| AUTO      | Automatic Allocation | Allocation of the collateral is made automatically. |

In option H, if Qualifier is CINT and Data Source Scheme is not present, Indicator must contain one of the following codes:

<table>
<thead>
<tr>
<th>INIT</th>
<th>Initiation</th>
<th>Creation of a Collateral Management Transaction. (used only for the first instruction transmitted to BCL)</th>
</tr>
</thead>
<tbody>
<tr>
<td>PADJ</td>
<td>Principal/Exposure Adjustment</td>
<td>Change of principal/exposure adjustment. (used for each and every instruction subsequently transmitted)</td>
</tr>
</tbody>
</table>

In H, if Qualifier is COLA and Data Source Scheme is not present, Indicator must contain the following code:
SLOA | Secured Loan | Secured loan. Indicator SLOA is used to identify the type of triparty collateral management service with triparty agent CBL.

REPO | Repo | Repurchase agreement Indicator REPO is used to identify the type of triparty collateral management service with triparty agent Euroclear.

In option H, if Qualifier is REPR, Indicator must contain the following code:

| PROV | Collateral Giver | Instructing party is the collateral giver. The counterparty instructing BCL must always indicate code word PROV. |

**13. Field 13B: ELIG**

**FORMAT**

| Option | [8c]/30x | ECLR/2!n |

**PRESENT**

Mandatory with triparty agent Euroclear. Not required under the CmaX domestic model.

**DEFINITION**

For counterparties using the triparty agent Euroclear, this field specifies the basket (eligibility set) defined in the triparty agreement.

**CODES**

This field must contain the following

| ELIG | ECLR/01 |

**14. Field 16R: Start of Block**

**FORMAT**

| Option R | 16c |
### PRESENCE

Mandatory in mandatory subsequence A1

### DEFINITION

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

### CODES

This field must contain the following code

<table>
<thead>
<tr>
<th>COLLPRTY</th>
<th>Collateral Parties</th>
</tr>
</thead>
</table>

### 15. Field 95a: Party

#### FORMAT

<table>
<thead>
<tr>
<th>Option P (domestic)</th>
<th>Option R (Euroclear)</th>
</tr>
</thead>
<tbody>
<tr>
<td>:4!c//4!a2!a2!c[3!c</td>
<td>:PTYA[8c]5!n</td>
</tr>
<tr>
<td>(Qualifier)(Identifier Code)</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>QUALIFIER</th>
</tr>
</thead>
</table>

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>PTYA</td>
<td>P (CmaX domestic) or R (Euroclear)</td>
<td>Party A</td>
</tr>
</tbody>
</table>

### PRESENCE

Mandatory in mandatory subsequence A1

### QUALIFIER

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>PTYA</td>
<td>P (CmaX domestic) or R (Euroclear)</td>
<td>Party A</td>
</tr>
</tbody>
</table>

### DEFINITION

This qualified generic field specifies:

- **PTYA** | **Party A**
- Instructing party sending the collateral instruction.
  - For an instruction MT527 submitted to BCL for the domestic triparty model, this field must contain the BIC address of the counterparty (format P);
  - For an MT527 submitted to BCL where Euroclear is the triparty agent, counterparty must indicate under this field the counterparty account number at Euroclear (format R)
16. Field 16S: End of Block

**FORMAT**

| Option R | 16c |

**PRESENCE**

Mandatory in mandatory subsequence A1

**DEFINITION**

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

**CODES**

This field must contain the following code

| COLLPRTY | Collateral Parties |

17. Field 16R: Start of Block

**FORMAT**

| Option R | 16c |

**PRESENCE**

Mandatory in mandatory subsequence A1

**DEFINITION**

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

**CODES**

This field must contain the following code

| COLLPRTY | Collateral Parties |
18. Field 95a: Party

**FORMAT**

<table>
<thead>
<tr>
<th>Option P (domestic)</th>
<th>Option R (Euroclear)</th>
</tr>
</thead>
<tbody>
<tr>
<td>:4!c/4!a2!a2!c[3!c]</td>
<td>:PTYA/[8c]/5!n</td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory in mandatory subsequence A1

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>M</td>
<td>PTYB</td>
<td>P</td>
<td>Party B</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

<table>
<thead>
<tr>
<th>PTYB</th>
<th>Party B</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Party B is the counterparty to party A.</td>
<td></td>
</tr>
<tr>
<td></td>
<td>For an instruction MT527 submitted to BCL under the domestic triparty model, this field must contain the BIC address of the Banque centrale du Luxembourg (BCLXLULL). (format P)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>For an MT527 submitted to BCL where Euroclear is the triparty agent, counterparty must indicate under this field the BCL account number at Euroclear (using format R)</td>
<td></td>
</tr>
</tbody>
</table>

19. Field 16S: End of Block

**FORMAT**

<table>
<thead>
<tr>
<th>Option R</th>
<th>16c</th>
</tr>
</thead>
</table>

**PRESENCE**

Mandatory in mandatory subsequence A1
DEFINITION
This field specifies the end of a block and the name of that block.

CODES
This field must contain the following code

| COLLPRTY | Collateral Parties |

20. Field 16R: Start of Block

FORMAT

| Option R | 16c |

PRESENCE
Mandatory in mandatory subsequence A1

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

CODES
This field must contain the following code

| COLLPRTY | Collateral Parties |

21. Field 95a: Party

FORMAT

| Option R | :4l1c/8c/34x | (Qualifier)(Data Source Scheme)(Proprietary Code) |
| Data source scheme: CEDE/xxxxx, |
where xxxx is the collateral account number in CBL |

PRESENCE
Mandatory in mandatory subsequence A1 of the MT527 of the counterparty using the CmaX domestic model. The field TRAG must not be present for instructions submitted under the Euroclear model.

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>3</td>
<td>or</td>
<td>TRAG</td>
<td>R</td>
<td>Triparty Agent</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

| TRAG   | Triparty Agent | Party that handles tri-party transactions. For any instruction MT527 submitted to BCL, this field must contain the pledge account number in CBL. Subfield 2 must contain the data source scheme 'CEDE' and subfield 3 must contain the triparty collateral account number in CBL (xxxxyy) |

**22. Field 16S: End of Block**

**FORMAT**

<table>
<thead>
<tr>
<th>Option</th>
<th>16c</th>
</tr>
</thead>
<tbody>
<tr>
<td>R</td>
<td></td>
</tr>
</tbody>
</table>

**PRESENCE**

Mandatory in mandatory subsequence A1

**DEFINITION**

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

**CODES**

This field must contain the following code

<table>
<thead>
<tr>
<th>COLLPRTY</th>
<th>Collateral Parties</th>
</tr>
</thead>
</table>

**23. Field 16S: End of Block**

**FORMAT**
**Option R 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:

| GENL | General Information |

**24. Field 16R: Start of Block**

**FORMAT**

| Option R | 16c |

**PRESENCE**

Mandatory in 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:

| DEALTRAN | Deal Transaction Details |

**25. Field 98a: Date/Time: Closing Date/Time**

**FORMAT**
Option B: `4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)

**PRESENCE**

Mandatory in sequence B

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>TERM</td>
<td>N</td>
<td></td>
<td>B</td>
<td>Closing Date/Time</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

<table>
<thead>
<tr>
<th>TERM</th>
<th>Closing Date/Time</th>
<th>Closing date/time or maturity date/time of the transaction. For any instruction MT527 submitted to BCL, this field must contain the code OPEN.</th>
</tr>
</thead>
</table>

**CODES**

In option B, if Data Source Scheme is not present, Date Code must contain the following code

<table>
<thead>
<tr>
<th>OPEN</th>
<th>Open Ended</th>
<th>There is no termination date defined.</th>
</tr>
</thead>
</table>

**26. Field 19A: Amount**

**FORMAT**

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

**PRESENCE**

Mandatory
1. **Qualifier Description**

   - **TRAA**
     - **Transaction Amount**

   • Amount of the transaction. For any instruction MT527 submitted to BCL, this field must contain the ISO currency code EUR followed by the (new) exposure amount (principal amount), according the cancel and replace principle of the instruction. Amount can be set to raised, reduced or set to zero according to the collateral needs of BCL’s counterparty.

2. **Field 92a: Pricing rate/lending rate**

   - **Format**

     - **Option A**: 
       - `:c/[(N)3]/a15d`

   - **Presence**
     - Mandatory with MT527 for triparty agent Euroclear. It shall contain `;92A::PRIC/0,000`

3. **Qualifier Description**

   - **PRIC**
     - **Agreed rate expressed as a percentage.**
28. Field 22F: Method of interest computation

**FORMAT**

<table>
<thead>
<tr>
<th>Option F</th>
<th>:4!c/[8c]/4!c</th>
<th>(Qualifier)(Data Source Scheme)(Indicator)</th>
</tr>
</thead>
</table>

**PRESENCE**

Field is mandatory for MT527 to triparty agent Euroclear. It shall contain :22F::MICO//A004 as fixed value. Not required under the CmaX domestic model.

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>O</td>
<td>MICO</td>
<td></td>
<td>This field contains the method of interest computation as received on the collateral instruction.</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

| MICO | Method of Interest Computation | This field contains the method of interest computation |
29. Field 16S: End of Block

**FORMAT**

| Option R | 16c |

**PRESENCE**

Mandatory in 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

| DEALTRAN | Deal Transaction Details |

**Example of MT527 instruction (triparty service CmaX CBL)**

- :16R:GENL
- :28E:1/ONLY
- :20C::SEME/E527090123482651
- :20C::SCTR/COUNTERPAREXPREPREF
- :20C::LC/1/TRANSACT2
- :23G:NEWM
- :98A::EXRO/20140520
- :22H::CINT//PADJ
- :22H::COLA//SLOA
- :22H::REPR//PROV
- :22F::AUTA//AUTO
- :16R:COLLPRTY
- :95P::PTYA/XXXXXXX
- :16S:COLLPRTY
- :16R:COLLPRTY
- :95P::PTYB/BCLXLULL
- :16S:COLLPRTY
- :16R:COLLPRTY
- :95R::TRAG/CEDE/12345
- :16S:COLLPRTY
- :16S:GENL
- :16R:DEALTRAN
- :16R:DEALTRAN

**Example of an MT527 message (triparty service Euroclear)**

- :16R:GENL
- :28E:1/ONLY
- :20C::SEME//ABC1200310134BCL
- :20C::SCTR//TPECLRBDEETEST
- :20C::LC//2014090501
- :23G:NEWM
- :98A::EXRO//20140905
- :22H::CINT//PADJ
- :22H::COLA//REPO
- :22H::REPR//PROV
- :22F::AUTA//AUTO
- :16R:COLLPRTY
- :95R::PTYA//45163
- :16S:COLLPRTY
- :16R:COLLPRTY
- :95R::PTYB//ECLR/79950
- :16S:COLLPRTY
- :16S:COLLPRTY
- :16S:COLLPRTY
- :16S:COLLPRTY
- :16S:GENL
- :16R:DEALTRAN
- :98B::PROP//0.000
- :19A::TRAA//EUR1500000000
- :16S:DEALTRAN
- :16S:DEALTRAN
5.11. Collateral Management: MT558 Triparty Collateral Status and Processing Advice

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

Message Description
The MT558 message is used to provide a negative validation feedback on the MT527 to the counterparty, i.e. this message is provided to the counterparty if BCL cannot accept the instruction of the counterparty.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Qualifier</th>
<th>Generic Field Name</th>
<th>Detailed Field Name</th>
<th>Content/Options</th>
<th>No.</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>GENL</td>
<td></td>
<td>1</td>
</tr>
<tr>
<td>M</td>
<td>28E</td>
<td></td>
<td>Page Number /</td>
<td>5n/4!c</td>
<td></td>
<td>2</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Continuation</td>
<td>Indicator</td>
<td></td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>SEME</td>
<td>Reference</td>
<td>Sender’s reference</td>
<td>:4!c/16x</td>
<td>3</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>CLCI</td>
<td>Reference</td>
<td>Client’s Instruction Reference</td>
<td>:4!c/16x</td>
<td>4</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td>CLTR</td>
<td>Reference</td>
<td>Client’s Transaction Reference</td>
<td>:4!c/16x</td>
<td>5</td>
</tr>
<tr>
<td>M</td>
<td>23G</td>
<td>INST</td>
<td>Function of the message</td>
<td>:4!c[4!c]</td>
<td></td>
<td>6</td>
</tr>
<tr>
<td>M</td>
<td>98a</td>
<td>EXRQ</td>
<td>Date/time</td>
<td>:4!c/8!n</td>
<td>Option A</td>
<td>7</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>CINT</td>
<td>Indicator</td>
<td>Instruction type indicator</td>
<td>:4!c/4!c</td>
<td>CINT//INIT or CINT//PADJ</td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>COLA</td>
<td>Indicator</td>
<td>Exposure type indicator</td>
<td>:4!c/4!c</td>
<td>COLA//SLOA</td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>REPR</td>
<td>Indicator</td>
<td>Client indicator</td>
<td>:4!c/4!c</td>
<td>REPR//PROV</td>
</tr>
<tr>
<td>M</td>
<td>22a</td>
<td>AUTA</td>
<td>Indicator</td>
<td>Automatic allocation indicator</td>
<td>:4!c/4!c</td>
<td></td>
</tr>
</tbody>
</table>
### Mandatory repeatable subsequence A1 – collateral parties

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>AUTA//AUTO Option F</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY 12</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>PTYA</td>
<td>Client receiving the advice.</td>
<td>Option P or Option R 13</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY 14</td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY 15</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>PTYB</td>
<td>Party</td>
<td>Option P or Option R 16</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY 17</td>
</tr>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>COLLPRTY 18</td>
</tr>
<tr>
<td>M</td>
<td>95a</td>
<td>TRAG</td>
<td>Party</td>
<td>:4lc/8c/34x TRAG/CEDE/xxxxx Option R 19</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>COLLPRTY 20</td>
</tr>
</tbody>
</table>

### End of subsequence A1 collateral parties

### A2 Status – Optional

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>AUTA//AUTO Option F</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>STAT 21</td>
</tr>
<tr>
<td>M</td>
<td>25D</td>
<td></td>
<td>Status</td>
<td>:4lc/[8c]/4lc IPRC//REJT 22</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>STAT 23</td>
</tr>
</tbody>
</table>

### End of subsequence A2 Status

### Optional Repetitive Subsequence A3 Linkages

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>AUTA//AUTO Option F</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16R</td>
<td></td>
<td>Start of Block</td>
<td>LINK 25</td>
</tr>
<tr>
<td>M</td>
<td>20C</td>
<td></td>
<td>Reference</td>
<td>RELA 26</td>
</tr>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>LINK 27</td>
</tr>
</tbody>
</table>

### End of Subsequence A3 Linkages

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th>AUTA//AUTO Option F</th>
</tr>
</thead>
<tbody>
<tr>
<td>M</td>
<td>16S</td>
<td></td>
<td>End of Block</td>
<td>GENL 28</td>
</tr>
</tbody>
</table>
MT558 Field Specifications
The MT558 contains the informations that BCL will provide to its counterparty in the event where BCL cannot accept the triparty collateral management instruction due to format validation problems with the incoming instruction from its counterparty.

1. - 5. Fields 1 to 5 of the MT558

**FORMAT, PRESENCE, DEFINITIONS AND CODES**

Format, presence, definitions and codes for fields 1 to 5 provided by BCL in the MT558 will be as per the fields received in original MT527 of the counterparty.

6. Field 23G: Function of the Message

**FORMAT**

<table>
<thead>
<tr>
<th>Option G</th>
<th>41c/41c</th>
<th>(Function)(Subfunction)</th>
</tr>
</thead>
</table>

**PRESENCE**

Mandatory in mandatory sequence A

**DEFINITION**

This field identifies the function of the message.

**CODES**

Function will contain the following code
7. -20. Fields 7 to 20 of the MT558

**FORMAT, PRESENCE, DEFINITIONS AND CODES**

Format, presence, definitions and codes for fields 7 to 20 will be provided in the MT558 of BCL as per original MT527 of the counterparty.

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

**FORMAT**

<table>
<thead>
<tr>
<th>Option R</th>
<th>16c</th>
</tr>
</thead>
</table>

**PRESENCE**

Mandatory in conditional 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

<table>
<thead>
<tr>
<th>STAT</th>
<th>Status</th>
</tr>
</thead>
</table>

22. **Field 25D: Status**

**FORMAT**

<table>
<thead>
<tr>
<th>Option D</th>
<th>:4!c/8c/4!c</th>
<th>(Qualifier)(Data Source Scheme)(Status Code)</th>
</tr>
</thead>
</table>

**PRESENCE**

Mandatory in conditional (see rule C2) subsequence A2

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td></td>
<td>IPRC</td>
<td>N</td>
<td>D</td>
<td></td>
<td>Instruction Processing Status</td>
</tr>
</tbody>
</table>
DEFINITION

This qualified generic field specifies:

| IPRC | Instruction Processing Status | Provides the status of an instruction. |

CODES

If Qualifier is IPRC and Data Source Scheme is not present, Status Code will contain the following code

| REJT | Rejected | Instruction has been rejected for further processing. BCL only reports this status code if applicable |

23. Field 16S: End of Block

FORMAT

| Option R | 16c |

PRESENCE

Mandatory in conditional 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

| STAT | Status |

24. Field 70a: Narrative

FORMAT

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

PRESENCE

Optional in mandatory sequence A

QUALIFIER
DEFINITION

This qualified generic field specifies:

<table>
<thead>
<tr>
<th>REAS</th>
<th>Reason Narrative</th>
<th>Provides additional reason information on BCL’s rejection of the counterparty’s message MT527.</th>
</tr>
</thead>
<tbody>
<tr>
<td>BCL usages:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Sender’s reference is not unique</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Instruction type indicator is incorrect</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Execution requested date is in the past</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Exposure type indicator must be SLOA</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Client indicator must be PROV</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Automatic allocation indicator must be AUTO</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Parties specified incorrect</td>
<td></td>
<td></td>
</tr>
<tr>
<td>• Adjustment requested is equal to preceding instruction (this rejection is where the preceding instruction would have been for the same collateral amount)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

25. Field 16R: Start of block

FORMAT

<table>
<thead>
<tr>
<th>Option R</th>
<th>16c</th>
</tr>
</thead>
</table>

PRESENCE

Mandatory in optional subsequence A3

DEFINITION

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

CODES

This field must contain the following code

<table>
<thead>
<tr>
<th>LINK</th>
<th>Linkages</th>
</tr>
</thead>
</table>

26. Field 20C: Reference

FORMAT

| Option C | :41c//16x | (Qualifier)(Reference) |
**PRESENCE**

Mandatory in optional subsequence A3

**QUALIFIER**

<table>
<thead>
<tr>
<th>Order</th>
<th>M/O</th>
<th>Qualifier</th>
<th>R/N</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>RELA</td>
<td>N</td>
<td>C</td>
<td></td>
<td>Related Message Reference</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

**REL** | Related Message Reference | Message reference assigned by the client to the message to which this message is the reply.

**27. Field 16S: End of block**

**FORMAT**

Option R | 16c

**PRESENCE**

Mandatory in optional subsequence A3

**DEFINITION**

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

**CODES**

This field must contain the following code

**LINK** | Linkages

**28. 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

| GENL | General Information |

29. -32. Fields 29 to 32 of the MT558

FORMAT, PRESENCE, DEFINITIONS AND CODES

Format, presence, definitions and codes for fields 29 to 32 provided by BCL in the MT558 will be as per the fields received in original MT527 of the counterparty.
## 5.12. List of BIC codes to be used in field 95P:PSET ("Place of settlement")

<table>
<thead>
<tr>
<th>Country</th>
<th>SSS name</th>
<th>BIC codes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Austria</td>
<td>Oesterreichische Kontrollbank AG (OeKB)</td>
<td>OEKOATWWXXX</td>
</tr>
<tr>
<td></td>
<td>Oesterreichische Nationalbank</td>
<td>NABAATWWCCB</td>
</tr>
<tr>
<td>Belgium</td>
<td>Banque Nationale de Belgique</td>
<td>NBEBEBBBXXX</td>
</tr>
<tr>
<td></td>
<td>Euroclear Bank S.A./N.V.</td>
<td>MGTC8EBEECL</td>
</tr>
<tr>
<td></td>
<td>NBB Clearing</td>
<td>NBEBEBBB216</td>
</tr>
<tr>
<td>Cyprus</td>
<td>Cyprus Stock Exchange – Clearing and Settlement</td>
<td>CYSCY2NXXX</td>
</tr>
<tr>
<td></td>
<td>Central Bank of Cyprus</td>
<td>CBCYCY2NXXX</td>
</tr>
<tr>
<td>Estonia</td>
<td>Estonian Central Securities Depository (EVK)</td>
<td>ECSDEEE2XXXX</td>
</tr>
<tr>
<td>Finland</td>
<td>APK</td>
<td>APKEFIHHXXX</td>
</tr>
<tr>
<td></td>
<td>Suomen Pankki – Finlands Bank</td>
<td>SPFBFHHXX</td>
</tr>
<tr>
<td>France</td>
<td>Euroclear France</td>
<td>SICVFRRPXX</td>
</tr>
<tr>
<td></td>
<td>Banque de France</td>
<td>BDFEFRPXX</td>
</tr>
<tr>
<td>Germany</td>
<td>Clearstream Germany</td>
<td>DAKVDEFFDOM</td>
</tr>
<tr>
<td></td>
<td>Deutsche Bundesbank</td>
<td>MARKDEFFCCB</td>
</tr>
<tr>
<td>Greece</td>
<td>BOGS</td>
<td>BNGRGRAASSS</td>
</tr>
<tr>
<td></td>
<td>Bank of Greece</td>
<td>BNGRGRAAXXX</td>
</tr>
<tr>
<td>Ireland</td>
<td>Central Bank and Financial Services Authority of Ireland</td>
<td>IRCEIE2DCCB</td>
</tr>
<tr>
<td></td>
<td>Euroclear Bank</td>
<td>MGTC8EBEECL</td>
</tr>
<tr>
<td>Italy</td>
<td>Monte Titoli</td>
<td>MOTITTMXXX</td>
</tr>
<tr>
<td></td>
<td>Banca d’Italia</td>
<td>BITAITRXX</td>
</tr>
<tr>
<td>Luxembourg</td>
<td>Clearstream Banking Luxembourg S.A.</td>
<td>CEDELULLXXX</td>
</tr>
<tr>
<td></td>
<td>Banque centrale du Luxembourg</td>
<td>BCLXLULLXXX</td>
</tr>
<tr>
<td></td>
<td>VP Luxembourg</td>
<td>VPLULULLXXX</td>
</tr>
<tr>
<td></td>
<td>LuxCsd</td>
<td>LUXCLULLXXX</td>
</tr>
<tr>
<td>Malta</td>
<td>The Central Securities Depository</td>
<td>XMALMTMTXXX</td>
</tr>
<tr>
<td></td>
<td>Central Bank of Malta</td>
<td>MALTMTMTXX</td>
</tr>
<tr>
<td>Portugal</td>
<td>Interbolsa</td>
<td>IBLSPTTPXX</td>
</tr>
<tr>
<td></td>
<td>Banco de Portugal</td>
<td>BGALPTPLCCB</td>
</tr>
<tr>
<td>Slovenia</td>
<td>KDD; Central Clearing and Depository Corporation</td>
<td>KDDSSI2XXX</td>
</tr>
<tr>
<td></td>
<td>Bank of Slovenia</td>
<td>BSLJSI2XXXX</td>
</tr>
<tr>
<td>Spain</td>
<td>Iberclear</td>
<td>IBRCESMMXX</td>
</tr>
<tr>
<td></td>
<td>SCL Barcelona</td>
<td>XBARESB1XXX</td>
</tr>
<tr>
<td></td>
<td>SCL Bilbao</td>
<td>XBILES21XXX</td>
</tr>
<tr>
<td></td>
<td>SCL Valencia</td>
<td>XVALESV1XXX</td>
</tr>
<tr>
<td></td>
<td>Banco de Espana</td>
<td>ESPBESMMCCB</td>
</tr>
<tr>
<td>Sweden</td>
<td>Euroclear Sweden AB</td>
<td>VPCSSESSXXX</td>
</tr>
</tbody>
</table>
5.13. Domestic Market Practice

Austria

Correspondent Central Bank

MT540 - Receive Free
M 95P: PSET//OEKOATWW\textsuperscript{a} or NABAATWWCCB\textsuperscript{b}
M 95P: DEAG//Delivering agent's BIC
or 95R: DEAG//CEDE/account number\textsuperscript{c}
or 95R: DEAG//ECLR/account number\textsuperscript{c}
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free
M 95P: PSET//OEKOATWW\textsuperscript{a} or NABAATWWCCB\textsuperscript{b}
M 95P: REAG//Receiving agent's BIC
or 95R: DEAG//CEDE/account number\textsuperscript{c}
or 95R: DEAG//ECLR/account number\textsuperscript{c}
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

\textsuperscript{a} Settlement of fixed income securities
\textsuperscript{b} Settlement of credit claims
\textsuperscript{c} When Euroclear or Clearstream are involved in the settlement chain, the relevant issuer code should be used

Clearstream Domestic Link

MT540 - Receive Free
M 94F: SAFE/ICSD/CEDELULL\textsuperscript{a}
M 95P: PSET//OEKOATWW
M 95P: DEAG//Delivering agent's BIC\textsuperscript{b}
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free
M 94F: SAFE/ICSD/CEDELULL\textsuperscript{a}
M 95P: PSET//OEKOATWW
M 95P: REAG//Receiving agent's BIC

O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a This field is mandatory for Clearstream/domestic and domestic/Clearstream transactions. This field is not used for internal Clearstream (PSET = CEDELULL), Euroclear bridge (PSET = MGTCBEVEEC) transactions
b For settlement with a delivering agent in OEKOATWW, the delivering agent BIC is entered. For settlement in Clearstream's depository Erste Bank der Oesterreichischen Sparkassen AG, the BIC code GIBAATWW is used.

Belgium

**Correspondent Central Bank**

**MT540 - Receive Free**

M 95P: PSET//NBBEBBB216 or NBBEBBCCBB

M 95R: DEAG/NBBE/account number

O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

**MT542 - Deliver Free**

M 95P: PSET//NBBEBBB216 or NBBEBBCCBB

M 95R: REAG/NBBE/account number

O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities
b Settlement of credit claims
c For the settlement in the NBB Clearing the data source scheme is NBBE/4!

**Clearstream Domestic Link**

**MT540 - Receive Free**

M 94F: SAFE/ICSD/CEDELULL

M 95P: PSET//NBBEBEBB[216]

M 95R: DEAG//Counterparty's BIC

O 97A: SAFE//account number (xxxx)

O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

**MT542 - Deliver Free**

M 94F: SAFE/ICSD/CEDELULL

M 95P: PSET//NBBEBEBB[216]

M 95R: REAG/ Counterparty's BIC
O 97A: SAFE//account number (xxxx)b
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a This field is mandatory for Clearstream/domestic and domestic/Clearstream transactions. This field is not used for internal Clearstream (PSET = CEDELULL), Euroclear bridge (PSET = MGTCBEBEECL) transactions
b NBB participant account number (4!n) should be mentioned if the counterparty's BIC corresponds to multiple account numbers.

Cyprus

**Correspondent Central Bank**

**MT540 - Receive Free**

M 95P: PSET//XCYSCY2N\(^a\) or CBCYCY2N\(^b\)
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

**MT542 - Deliver Free**

M 95P: PSET//XCYSCY2N\(^a\) or CBCYCY2N\(^b\)
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities
b Settlement of credit claims

**Clearstream Domestic Link**

There is no eligible link.

Finland

**Correspondent Central Bank**

**MT540 - Receive Free**

M 95P: PSET//APKEFIHH\(^a\) or SPFBIHH\(^b\)
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG
MT542 - Deliver Free

M 95P: PSET//APKEFIHHa or SPFBIHHb
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities
b Settlement of credit claims

clearstream Domestic Link

There is no eligible link.

France

Correspondent Central Bank

MT540 - Receive Free

M 95P: PSET//SICVFRPPa or BDFEFRPPb
M 95R: DEAG/SICV/account numberc
or 95P: DEAG//Delivering agent's BICd
O 97A: SAFE//account numbe
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//SICVFRPPa or BDFEFRPPb
M 95R: REAG/SICV/account numberc
or 95P: REAG//Receiving agent's BICd
O 97A: SAFE//account numbe
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities
b Settlement of credit claims
c For settlement in Euroclear France (PSET=SICVFRPP) the data source scheme is /SICV/9!
d For settlement in Banque de France (PSET=BDFEFRPP) the DEAG/REAG are to be specified with their BIC

e When Euroclear and Clearstream are involved in the settlement chain field 97A becomes mandatory. Field 97A:SAFE//shall contain the client account number in Clearstream (Format 5n) or Euroclear (Format 5n) and field 95R:REAG/DEAG the account number of Clearstream (30) and Euroclear (611) in Euroclear France.
Clearstream Domestic Link

Please refer to the Creation Link Guide of Clearstream for the French Market

Germany

Correspondent Central Bank

MT540 - Receive Free

M 95P: PSET//DAKVDEFF\(^a\) or MARKDEFFCCB\(^b\)
O 97A: SAFE//account number\(^c\)
M 95R: DEAG/DAKV/account number in CBF\(^d\)
or 95P: DEAG//Delivering agent's BIC\(^e\)
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95P: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//DAKVDEFF\(^a\) or MARKDEFFCCB\(^b\)
O 97A: SAFE//account number\(^c\)
M 95P: REAG/DAKV/account number in CBF\(^d\)
or 95P: REAG//Receiving agent's BIC\(^e\)
O 95P: BUYR//Beneficiary party's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

\(^a\) Settlement of domestic fixed income securities
\(^b\) Settlement of credit claims, promissory notes and trade-bills
\(^c\) When Euroclear and Clearstream are involved in the settlement chain field 97A becomes mandatory. Field 97A:SAFE// shall contain the client account number in Clearstream (Format 5!n) or Euroclear (Format 5!n) and field 95R:REAG/DEAG the account number of Clearstream (7201) and Euroclear (7204) in Clearstream Frankfurt.
\(^d\) For settlement in Clearstream Germany (PSET=DAKVDEFF) the data source scheme is /DAKV/4!n
\(^e\) For settlement in Deutsche Bundesbank (PSET=MARKDEFFCCB) the DEAG/REAG are to be specified with their BIC

Clearstream Domestic Link

MT540 - Receive Free

M 94F: SAFE/ICSD/CEDELULL\(^a\)
M 95P: PSET//DAKVDEFF
M 95R: DEAG/DAKV/account number in CBF\(^b\)
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95P: SELL//Ordering party's name, if different from DEAG
or 95Q: SELL//CSD code\(^c\), plus hyphen and CSD participant account\(^d\) (format 3a-5n)
or 95Q: SELL//CSD code\(^c\), plus hyphen and CSD participant account\(^e\) (format 3a-10xn)
or 95Q: SELL//CSD code\(^c\), plus hyphen and CSD participant account\(^f\) (format 3a-2a6n)
MT542 - Deliver Free

M 94F: SAFE/ICSD/CEDELULL

M 95P: PSET//DAKVDEFF

M 95P: REAG/DAKV/account number in CBF

O 95P: BUYR//Beneficiary party's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG
or 95Q: BUYR//CSD code, plus hyphen and CSD participant account (format 3a-5n)
or 95Q: BUYR//CSD code, plus hyphen and CSD participant account (format 3a-10xn)
or 95Q: BUYR//CSD code, plus hyphen and CSD participant account (format 3a-2a6n)

---

**a** Mandatory for Clearstream/domestic and domestic/Clearstream transactions. This field is **not** used for internal Clearstream (PSET = CEDELULL) or Euroclear bridge (PSET = MGTCBEBECL) transactions

**b** 7240 for Euroclear Nederland, 7217 for OeKB, 7225 for Euroclear France S.A., 7211 for DTC and 7216 for JSCC, 7248 for Monte Titoli, 7200 for Euroclear Belgium (CIK SA/NV) and 7211 for SegalIntersettle.

**c** NEC for Euroclear Nederland, OKB for OeKB, SIC for Euroclear France S.A., DTC for DTC, JSC for JSCC, MOT for MonteTitoli CIK for Euroclear Belgium (CIK SA/NV) and SIS for SegalIntersettle. This field is mandatory for transactions in domestic securities with CSD counterparties in Euroclear Nederland, OeKB, Sicovam, DTC, JSCC, Monte Titoli, Euroclear Belgium (CIK SA/NV) and SegalIntersettle.

**d** Three (alphabetic)-character CSD abbreviation code, followed by a hyphen, then a five digit account number. If the account number has fewer than 5 digits, fill from the left with zeros. (NEC,OKB,SIC,DTC,JSC)

**e** Three (alphabetic)-character CSD abbreviation code, followed by a hyphen, then a 10 alphanumeric account number. If the account number has fewer than 10 characters, fill from the left with zeros. (CIK, MOT)

**f** Three (alphabetic)-character CSD abbreviation code (SIS), followed by a hyphen and the Business Partner Identification number (BPID) of the CSD participant (format CHxxxxx).

---

Greece

**Correspondent Central Bank**

MT540 - Receive Free

M 95P: PSET//BNGRGRAASSS or BNGRGRAA

M 95P: DEAG//Delivering agent's BIC

O 95R: DECU/ECLR/Deliverer's custodian's account number
or 95R: DECU/CEDE/Deliverer's custodian's account number

O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//BNGRGRAASSS or BNGRGRAA

M 95P: REAG//Receiving agent's BIC

O 95R: RECU/ECLR/Receiver's custodian's account number
or 95R: RECU/CEDE/Receiver's custodian's account number

O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG
a Settlement of domestic fixed income securities
b Settlement of credit claims
c When Euroclear and Clearstream are involved in the settlement chain field 95R:DECU/RECU becomes mandatory. Field 95P:DECU/RECU shall contain either the data source scheme of Clearstream (CEDE) or Euroclear (ECLR) followed by the account number (format: 5!n) of Clearstream/Euroclear with their respective domestic custodian.

Clearstream Domestic Link

There is no eligible link.

Ireland

Correspondent Central Bank

MT540 - Receive Free

M 95P: PSET//MGTCBEBE, NTMAIE2D or IRCEIE2DCCB
M 95R: DEAG/ECLR/account number
or 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//MGTCBEBE, NTMAIE2D or IRCEIE2DCCB
M 95P: REAG/ECLR/account number
or 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of all Euroclear eligible assets
b Settlement of short term Government issued paper such as Exchequer notes
c Settlement of credit-claims and mortgage-backed promissory notes
d For settlement in Euroclear (PSET=MGTCBEBEECL) the data source scheme is ECLR/5In
e For settlement in Central Bank of Ireland (PSET=NTMAIE2D or PSET=IRCEIE2DCCB) the DEAG/REAG are to be specified with their BIC

Clearstream Domestic Link

MT540 - Receive Free

M 95P: PSET//MGTCBEBE
M 95R: DEAG/ECLR/account number
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//MGTCBEBE
M 95R: REAG/ECLR/account number
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

For settlement in Euroclear the data source scheme is ECLR/5!

Italy

**Correspondent Central Bank**

MT540 - Receive Free

M 95P: PSET//MOTIITMM or BITAITRR
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//MOTIITMM or BITAITRR
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

Settlement of domestic fixed income securities
Settlement of credit claims
When the receiver/deliverer is Clearstream then the BIC of Clearstream (CEDELULL) has to be used as the securities are directly settled on their account in Monte Titoli.

**Clearstream Domestic Link**

MT540 - Receive Free

M 94F: SAFE/ICSD/CEDELULL
M 95P: PSET//MOTIITMM
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 94F: SAFE/ICSD/CEDELULL
M 95P: PSET//MOTIITMM
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Mandatory for Clearstream/domestic and domestic/Clearstream transactions. This field is **not** used for internal Clearstream (PSET = CEDELULL) and Euroclear bridge (PSET = MGTOBEEEC1) transactions.

**Malta**

**Correspondent Central Bank**

MT540 - Receive Free

M 95P: PSET//XMALMTMTa or MALTMTMTb

M 95P: DEAG//Delivering agent's BIC

O 95P: SELL//Ordering party's BIC, if different from DEAG

or 95Q: SELL//Ordering party's name, if different from DEAG

**MT542 - Deliver Free**

M 95P: PSET//XMALMTMTa or MALTMTMTb

O 95P: BUYR//Beneficiary's BIC, if different from REAG

or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities

b Settlement of credit claims

**Clearstream Domestic Link**

There is no eligible link.

**Luxembourg (Eurobond)**

**Domestic market**

MT540 - Receive Free

M 95P: PSET//CEDELULLa or BCLXLULLb

M 95R: DEAG/CEDE/account numberc

or 95P: DEAG//Delivering agent's BICd

O 95P: SELL//Ordering party's BIC, if different from DEAG

or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//CEDELULLa or BCLXLULLb
M 95R: REAG/CEDE/account number
oOr 95P: DEAG//Delivering agent's BIC
d
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of domestic fixed income securities
b Settlement of credit claims
c For settlement in Clearstream the data source scheme is CEDE/5
 d For settlement in Banque centrale du Luxembourg the DEAG/REAG are to be specified with their BIC

**Clearstream Euroclear Bridge**

MT540 - Receive Free
M 95P: PSET//MGTCBEBE
M 95R: DEAG/ECLR/account number
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free
M 95P: PSET//MGTCBEBE
M 95R: REAG/ECLR/account number
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a For settlement in Euroclear the data source scheme is ECLR/5

**VP Luxembourg**

MT540 - Receive Free
M 95P: PSET//VPLULULL
M 95R: DEAG/VPDK/account number
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free
M 95P: PSET//VPLULULL
M 95R: REAG/VPDK/account number
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

a For the settlement of government bonds, mortgage bonds and covered bonds, issued by Danish issuers in VP Luxembourg.
b. the counterparty's account in the VP format

The Netherlands

**Correspondent Central Bank**

**MT540 - Receive Free**

<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 95P</td>
<td>PSET//NECINL2A&lt;sup&gt;a&lt;/sup&gt; or FLORNL2A&lt;sup&gt;b&lt;/sup&gt;</td>
</tr>
<tr>
<td>M 95P</td>
<td>DEAG//Delivering agent's BIC&lt;sup&gt;d&lt;/sup&gt;</td>
</tr>
<tr>
<td>M 97A</td>
<td>SAFE//Delivering agent account number&lt;sup&gt;e&lt;/sup&gt;</td>
</tr>
<tr>
<td>O 95P</td>
<td>SELL//Ordering party's BIC, if different from DEAG</td>
</tr>
<tr>
<td>or 95Q</td>
<td>SELL//Ordering party's name, if different from DEAG</td>
</tr>
<tr>
<td>O 97A</td>
<td>SAFE//account number of the ordering party&lt;sup&gt;e&lt;/sup&gt;</td>
</tr>
</tbody>
</table>

**MT542 - Deliver Free**

<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 95P</td>
<td>PSET//NECINL2A&lt;sup&gt;a&lt;/sup&gt; or FLORNL2A&lt;sup&gt;b&lt;/sup&gt;</td>
</tr>
<tr>
<td>M 95P</td>
<td>REAG//Receiving agent's BIC&lt;sup&gt;d&lt;/sup&gt;</td>
</tr>
<tr>
<td>M 97A</td>
<td>SAFE//Receiving agent account number&lt;sup&gt;e&lt;/sup&gt;</td>
</tr>
<tr>
<td>O 95P</td>
<td>BUYR//Beneficiary's BIC, if different from REAG</td>
</tr>
<tr>
<td>or 95Q</td>
<td>BUYR//Beneficiary's name, if different from REAG</td>
</tr>
<tr>
<td>O 97A</td>
<td>SAFE//account number of the ordering party&lt;sup&gt;e&lt;/sup&gt;</td>
</tr>
</tbody>
</table>

---

<sup>a</sup> Settlement of fixed income securities

<sup>b</sup> Settlement of credit claims

<sup>c</sup> For the settlement in Euroclear Nederland (PSET= NECINL2A) the account scheme is EGSP/12!

<sup>d</sup> For the settlement in The Netherlandsche Bank (FLORNL2A) the DEAG/REAG are to be specified with their BIC

<sup>e</sup> When Euroclear and Clearstream are involved in the settlement chain field 97A at the level of the BUYR/SELL becomes mandatory. Field 97A:S C</sup>// shall contain the client account number in Clearstream (Format 5<sup>n</sup>) or Euroclear (Format 5<sup>n</sup>) and field 97A://SAFE at the level of the REAG/DEAG the account number of Clearstream (20907) and Euroclear (611) in Euroclear Nederland.

---

**Clearstream Domestic Link**

**MT540 - Receive Free**

<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>M 94F</td>
<td>SAFE/ICSD/CEDELULL&lt;sup&gt;a&lt;/sup&gt;</td>
</tr>
<tr>
<td>M 95P</td>
<td>PSET//NECINL2A</td>
</tr>
<tr>
<td>M 95R</td>
<td>DEAG/EGSP/12! – the Euroclear Group Single Platform or EGSP code</td>
</tr>
<tr>
<td>or 95P</td>
<td>DEAG//Delivering agent's BIC</td>
</tr>
<tr>
<td>M 95P</td>
<td>SELL//Ordering party's BIC, if different from DEAG</td>
</tr>
<tr>
<td>or 95Q</td>
<td>SELL//Ordering party's name, if different from DEAG</td>
</tr>
<tr>
<td>M 97A</td>
<td>SAFE//Ordering's party's account</td>
</tr>
</tbody>
</table>
MT542 - Deliver Free
M 94F: SAFE/ICSD/CEDELULL\(^a\)
M 95P: PSET//NECINL2A
M 95R: REAG/ EGSP/12\(^{\text{in}}\) – the Euroclear Group Single Platform or EGSP code
or 95P: REAG//Receiving agent's BIC
M 95P: BUYR//Beneficiary's BIC, if different from REAG\(^b\)
or 95Q: BUYR//Beneficiary's name, if different from REAG\(^b\)
M 97A:SAFE//Beneficiary's account\(^b\)

\(^a\) Mandatory for Clearstream/domestic and domestic/Clearstream transactions. This field is not used for internal Clearstream (PSET = CEDELULL) or Euroclear bridge (PSET = MGTCBEVEECL) transactions

\(^b\) Mandatory for Clearstream/domestic and domestic/Clearstream transactions

Portugal

Correspondent Central Bank

MT540 - Receive Free
M 95P: PSET// XCVMPTPP\(^a\) or BGALPTPLCCB\(^b\) or BGALPTPL\(^c\)
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free
M 95P: PSET// XCVMPTPP\(^a\) or BGALPTPLCCB\(^b\) or BGALPTPL\(^c\)
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
or 95Q: BUYR//Beneficiary's name, if different from REAG

\(^a\) Settlement of fixed income securities
\(^b\) Settlement of commercial paper
\(^c\) Settlement of credit claims

Clearstream Domestic Link

There is no eligible link.

Slovenia

Correspondent Central Bank

MT540 - Receive Free
MT542 - Deliver Free

M 95P: PSET//KDDSSI22a or BSLJSI2Xb
M 95R: DEAG/KDDS/KDD member codec
O 95P: SELL//Ordering party's BIC, if different from DEAG
   or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//KDDSSI22a or BSLJSI2Xb
M 95P: REAG/KDDS/KDD member codec
O 95P: BUYR//Beneficiary's BIC, if different from REAG
   or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of fixed income securities
b Settlement of credit-claims
c For the settlement in KDD the data source is KDDS/15c1a9n where 15c represents a maximum 15-character member code of the delivering or receiving agent and 9n is a maximum 9-digit client account number with the delivering or receiving agent. Due to the clear separation of both codes, it is always necessary to include the alphabetical capital letter X (as 1a)

Clearstream Domestic Link

Please refer to the Creation Link Guide of Clearstream for the Slovenian Market

Spain

Correspondent Central Bank

MT540 - Receive Free

M 95P: PSET//IBRCESMM, XBARESB1, XBILES21, XVALESV1 or ESPBESMMCCBa
M 95P: DEAG//Delivering agent's BIC
O 95P: SELL//Ordering party's BIC, if different from DEAG
   or 95Q: SELL//Ordering party's name, if different from DEAG

MT542 - Deliver Free

M 95P: PSET//IBRCESMM, XBARESB1, XBILES21, XVALESV1 or ESPBESMMCCBa
M 95P: REAG//Receiving agent's BIC
O 95P: BUYR//Beneficiary's BIC, if different from REAG
   or 95Q: BUYR//Beneficiary's name, if different from REAG

a Settlement of credit claims

Clearstream Domestic Link

There is no eligible link.
## 5.14. Status and Reason Codes

List of the main combinations of Status and Reason qualifiers and codes that are used by BCL with their meanings.

<table>
<thead>
<tr>
<th></th>
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<tbody>
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<td>Cancelled</td>
</tr>
<tr>
<td>CAST</td>
<td>CPRC</td>
<td>CANP</td>
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<td>Cancellation request is pending</td>
</tr>
<tr>
<td>CAST</td>
<td>CPRC</td>
<td>DEND</td>
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<td>DPRG</td>
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<td>PENF</td>
<td>PENF</td>
<td>NCON</td>
</tr>
</tbody>
</table>

6.1. MT950 Statement Message

Message Description

As of the 19.11.2007, migration date to TARGET2, BCL will send their TARGET2-LU participant banks a MT950 related to their minimum reserve a/c only. MT950 related to their PM account, will be provided by the SSP.

Non TARGET2-LU participant banks will continue to receive MT950 for both current a/c and minimum reserve a/c from BCL.

The message is used:

- to transmit detailed information about all entries, whether or not caused by a SWIFT message, booked to the account.

<table>
<thead>
<tr>
<th>Status</th>
<th>Tag</th>
<th>Field Name</th>
<th>Content/Options</th>
</tr>
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<tbody>
<tr>
<td>M 20</td>
<td></td>
<td>TRN</td>
<td>16x</td>
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<tr>
<td>M 25</td>
<td></td>
<td>Account Identification</td>
<td>35x</td>
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<tr>
<td>M 28C</td>
<td></td>
<td>Statement Number / Sequence Number</td>
<td>5n[/5n]</td>
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<tr>
<td>M 60a</td>
<td></td>
<td>Opening Balance</td>
<td>F or M</td>
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<td>O 61</td>
<td></td>
<td>Statement Line</td>
<td>*</td>
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<tr>
<td>M 62a</td>
<td></td>
<td>Closing Balance (Booked Funds)</td>
<td>F or M</td>
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<tr>
<td>O 64</td>
<td></td>
<td>Closing Available B. (Available Funds)</td>
<td>1!a6!n3!a15d</td>
</tr>
</tbody>
</table>

M =Mandatory  O=Optional

Field Specifications

::20: Transaction Reference Number (TRN)
BANQUE CENTRALE DU LUXEMBOURG

Format: : 16x  
Mandatory

BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message.

:25: Account Identification

Format: : 35x  
Mandatory

BCL usage: This field identifies the account for which the statement is sent.

:28C: Statement Number/Sequence Number

Format: : 5n[/5n]  
Mandatory

BCL usage: This field contains the sequential number of the statement, optionally followed by the sequence number of the message within that statement when more than one message is sent for one statement.

:60a: Opening Balance

Format: : 60F: 1!a6!n3!a15d  
Mandatory

(D/C Mark)(Date)(Currency)(Amount)

: 60M: 1!a6!n3!a15d

(D/C Mark)(Date)(Currency)(Amount)

BCL usage: This field specifies, for the (intermediate) opening balance, whether it is a debit or credit balance, the date, the currency and the amount of the balance. This field must always be the same as field 62a (closing balance) of the previous customer statement message for this account.

The first statement message for a specified period must contain field 60F (First Opening Balance); additional statement messages for the same statement period must contain field 60M (intermediate opening balance).
### :61: Statement Line

**Format:**

```
: 6!n[4!n]2a[1!a]15d1!a3!c)16x[/16x]Optional
[/34x]
```

<table>
<thead>
<tr>
<th>Sub field</th>
<th>Format</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>6!n Date (YYMMDD)</td>
</tr>
<tr>
<td>2</td>
<td>[4!n] Entry Date (MMDD)</td>
</tr>
<tr>
<td>3</td>
<td>2a Debit/Credit Mark</td>
</tr>
<tr>
<td>4</td>
<td>[1!a] Funds code (3rd character of the currency code, if needed)</td>
</tr>
<tr>
<td>5</td>
<td>15d Amount</td>
</tr>
<tr>
<td>6</td>
<td>1!a3!c Transaction Type Identification Code</td>
</tr>
<tr>
<td>7</td>
<td>16x Reference for the Account Owner</td>
</tr>
<tr>
<td>8</td>
<td>[//16x] Account Servicing Institution’s Reference</td>
</tr>
<tr>
<td>9</td>
<td>[34x] Supplementary Details</td>
</tr>
</tbody>
</table>

**BCL usage:**

This field contains the details of each transaction.

### :62a: Closing Balance (Booked Funds)

**Format:**

```
: 62F: 1!a6!n3!a15d Mandatory
(D/C Mark)(Date)(Currency)(Amount)
```

```
: 62M: 1!a6!n3!a15d
(D/C Mark)(Date)(Currency)(Amount)
```

**BCL usage:**

This field specifies, for the (intermediate) closing balance, whether it is a debit or credit balance, the date, the currency and the amount of the balance. The content of this field will be repeated in filed 60a of the subsequent customer statement message for this account. If there is only one customer statement message transmitted for the period, this field must use tag option F, i.e., 62F (Final Closing Balance). When several messages are transmitted for the same statement period, all messages except the last message must contain field 62M (Intermediate Closing Balance); the last message of the statement must contain field 62F.

### :64: Closing Available Balance (Available Funds)

**Format:**

```
: 1!a6!n3!a15d Optional
(D/C Mark)(Date)(Currency)(Amount)
```

**BCL usage:**

This field indicates the funds, which are available to the account owner (if credit balance) or the balance, which is subject to interest charges (if debit balance). Not applicable at BCL.
7. *Annexes*

1. **SSP Rejection Codes**

Please refer to the Technical Specifications in the UDFS_Book 4 or on the ICM – Static Data – SSP Data – Error Codes.
2. Payments between account holders – MT202 : fields 72

(for the four first characters)

<table>
<thead>
<tr>
<th>Description</th>
<th>Code</th>
</tr>
</thead>
<tbody>
<tr>
<td>Coupon payments</td>
<td>COUP</td>
</tr>
<tr>
<td>Instruction of overnight deposits</td>
<td>ONDP</td>
</tr>
<tr>
<td>Miscellaneous</td>
<td>MISC</td>
</tr>
<tr>
<td>Payments related to margin calls</td>
<td>MACA</td>
</tr>
<tr>
<td>Payments related to SWAPS</td>
<td>SWAP</td>
</tr>
<tr>
<td>Payments related to the building up of minimum reserves</td>
<td>MIRR</td>
</tr>
<tr>
<td>Payments related to the Euro-leg of FX transactions</td>
<td>ELFX</td>
</tr>
<tr>
<td>Payments related to the sale by BCL of securities</td>
<td>SABS</td>
</tr>
<tr>
<td>Payments related to the withdrawal of banknotes</td>
<td>WIBN</td>
</tr>
<tr>
<td>Redemptions</td>
<td>REDE</td>
</tr>
<tr>
<td>Reimbursement of ESCB credit operations (PLEDGE)</td>
<td>ECOP</td>
</tr>
<tr>
<td>Reimbursement of ESCB credit operations (REPO)</td>
<td>ECOR</td>
</tr>
</tbody>
</table>
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