



# **BCL MESSAGES USER GUIDE**

Version: Mars 2023

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## ***Introductory remarks:***

This guide provides information in relation to messages exchanged with BCL in the following areas:

1. Payments (in TARGET-LU)
2. Treasury Markets
3. Foreign Exchange
4. Money Market
5. Derivatives
6. Securities Market

With respect to the messages used in TARGET-LU, the present guide provides some examples on how messages addressed to BCL in TARGET-LU could be built to allow for straight through processing at our ends. Participants in TARGET-LU are invited to consult the UDFS (User Detailed Functional Specifications) of the system for further information on the types and formats of messages used in TARGET-LU. The information contained in the UDFS prevail in any case.

### ***1. Payments in favour of BCL in TARGET-LU***

Payments in favour of BCL in the RTGS service of TARGET-LU are addressed to the BIC **BCLXLULLXXX**.

Payments issued in RTGS via pacs.008, pacs.009 CORE<sup>1</sup> whose format is not compliant or if funds are not applicable to the BCL, are automatically rejected.

The rejection is performed by sending a pacs.004 Payment Return to the counterparty issuing the funds.

In this case, sending a camt.056 Request for Cancellation (Recall) is not necessary.

In the below listed cases, the BCL rejects the payment with pacs.004:

- Recipient of message To/Instructed Agent BIC is not BCLXLULLXXX
- Identification of an account number closed/blocked or non-existent in the books of the BCL

Examples of closed accounts:

LUxx999000xxx03000001E (GRE '030' reserve account )

LUxx999000xxx04100001E (GRE '041' Non-RTGS account)

LUxx999000xxx04200001E (GRE '042' RTGS account)

LU33999000000205100E

---

<sup>1</sup> Pacs.009 COV are normally not accepted.

### **1.1. pacs.008: CustomerCreditTransfer**

Use at the BCL

- a. For a pacs.008 in which the BCL is identified as the beneficiary of the funds following an activity concerning the BCL directly, the following has to be observed:

Creditor <Cdtr>:

Full name and structured postal address of the BCL

Creditor Account <CdtrAcct>:

IBAN corresponding to a BCL internal account - LU24999000000119600E or LU25999000000197000E or other IBAN communicated by the BCL to these creditors.

#### Example

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01"
  xmlns:ns1="http://www.w3.org/2000/09/xmldsig#"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.001.001.01
  RTGS_head_001_001_01.xsd">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>AAAALUXXXX</BICFI>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>T2-GUI-1650964662574</BizMsgIdr>
  <MsgDefIdr>pacs.008.001.08</MsgDefIdr>
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</AppHdr>

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<GrpHdr>

<MsgId>NONREF</MsgId>

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<NbOfTxns>1</NbOfTxns>

<StlmtInf>

<StlmtMtd>**CLRG**</StlmtMtd>

<ClrSys>

<Cd>**TGT**</Cd>

</ClrSys>

</StlmtInf>

</GrpHdr>

<CdtTrfTxInf>

<PmtId>

<InstrId>PAY-265-TC UT pacs.008</InstrId>

<EndToEndId>**INVOICE NO.12345 DD 20.04.2022**</EndToEndId>

<UETR>44c4de98-3a81-4abe-ba43-1d1497a8a3c0</UETR>

</PmtId>

<PmtTpInf>

<LclInstrm>

<Prtry>**CRED**</Prtry>

</LclInstrm>

</PmtTpInf>

<IntrBkStlmtAmt Ccy="EUR">**1255.33**</IntrBkStlmtAmt>

<IntrBkStlmtDt>**2022-04-26**</IntrBkStlmtDt>

<StlmtPrty>**NORM**</StlmtPrty>

<InstAmt Ccy="EUR">**1255.33**</InstAmt>

<ChrgBr>SHAR</ChrgBr>

<InstgAgt>

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</FinInstnId>
</InstgAgt>
<InstdAgt>
    <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
    </FinInstnId>
</InstdAgt>
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    <Nm>XXXXXXXXXX S.A</Nm>
    <PstlAdr>
        <StrtNm>VAL DES ROSES</StrtNm>
        <BldgNb>nn</BldgNb>
        <PstCd>nnnn</PstCd>
        <TwnNm>LUXEMBOURG</TwnNm>
        <Ctry>LU</Ctry>
    </PstlAdr>
</Dbtr>
<DbtrAcct>
    <Id>
        <IBAN>LUnnnn1303nnnn3000</IBAN>
    </Id>
</DbtrAcct>
<DbtrAgt>
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        <BICFI>ABCDLUXXXX</BICFI>
    </FinInstnId>
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        <BICFI>BCLXLULLXXX</BICFI>
    </FinInstnId>
</CdtrAgt>
```

<Cdtr>

<Nm>**BANQUE** **CENTRALE**  
**LUXEMBOURG**</Nm>

<PstlAdr>

<StrtNm>**BOULEVARD ROYAL**</StrtNm>

<BldgNb>**2**</BldgNb>

<PstCd>**2983**</PstCd>

<TwnNm>**LUXEMBOURG**</TwnNm>

<Ctry>**LU**</Ctry>

</PstlAdr>

<Id>

<OrgId/>

</Id>

</Cdtr>

<CdtrAcct>

<Id>

<IBAN>**LU24999000000119600E**</IBAN>

</Id>

</CdtrAcct>

<RmtInf>

<Ustrd>**Info if not set in the EndToEndId Tag - Payment  
as per your invoice no. 12345 dd 20 April 2022 Reference Id xxx**</Ustrd>

</RmtInf>

</CdtTrfTxInf>

</FIToFICstmrCdtTrf>

</Document>

- b. For a pacs.008 in which an individual, a non-financial institution holding a current account with the BCL (without MCA) is identified as the beneficiary of the funds, the following has to be observed:

Creditor<Cdtr>:

Full name and structured mailing address of beneficiary client

Creditor Account <CdtrAcct:

IBAN corresponding to the current account of the beneficiary client with the BCL

Example:

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<AppHdr      xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01"
  xmlns:ns1="http://www.w3.org/2000/09/xmldsig#"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.001.001.01
  RTGS_head_001_001_01.xsd">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>AAAALULLXXX</BICFI>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>T2-GUI-1650966046101</BizMsgIdr>
  <MsgDefldr>pacs.008.001.08</MsgDefldr>
  <CreDt>2022-04-26T09:40:46.101Z</CreDt>
</AppHdr>
<Document      xmlns="urn:iso:std:iso:20022:tech:xsd:pacs.008.001.08"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:pacs.008.001.08
  RTGS_pacs_008_001_08.xsd">
  <FIToFICstmrCdtTrf>
    <GrpHdr>
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        <ClrSys>
          <Cd>TGT</Cd>
        </ClrSys>
      </Stlmlnfo>
    </GrpHdr>
    <CdtTrfTxlnfo>
      <PmtId>
        <InstrId>Example pacs.008 Loro Acct</InstrId>
        <EndToEndId>Loro Acct Credited - Deposit</EndToEndId>
      </PmtId>
    </CdtTrfTxlnfo>
  </FIToFICstmrCdtTrf>
</Document>
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<UETR>d43658b7-67ce-40e0-8e35-  
9270dc073f4f</UETR>  
    </PmtId>  
    <PmtTpInf>  
        <LclInstrm>  
            <Prtry>**CRED**</Prtry>  
            </LclInstrm>  
        </PmtTpInf>  
        <IntrBkSttlmAmt Ccy="EUR">**1000**</IntrBkSttlmAmt>  
        <IntrBkSttlmDt>**2022-04-26**</IntrBkSttlmDt>  
        <SttlmPrty>**NORM**</SttlmPrty>  
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        <InstgAgt>  
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        </InstgAgt>  
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            </FinInstnId>  
        </InstdAgt>  
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            <Nm>**PRIVATE CUSTOMER XY**</Nm>  
            <PstlAdr>  
                <StrtNm>**RUE DES ROSES**</StrtNm>  
                <BldgNb>**nn**</BldgNb>  
                <PstCd>**nnnn**</PstCd>  
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                <Ctry>**LU**</Ctry>  
            </PstlAdr>  
        </Dbtr>  
        <DbtrAcct>  
            <Id>  
                <Othr>  
                    <Id>**1234567890**</Id>  
                </Othr>  
            </Id>  
        </DbtrAcct>  
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            </FinInstnId>  
        </DbtrAgt>  
        <CdtrAgt>  
            <FinInstnId>  
                <BICFI>**BCLXLULLXXX**</BICFI>  
            </FinInstnId>

```

        </CdtrAgt>
        <Cdtr>
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                <StrtNm>RUE DES ROSES</StrtNm>
                <BldgNb>nn</BldgNb>
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                <TwnNm>LUXEMBOURG</TwnNm>
                <Ctry>LU</Ctry>
            </PstlAdr>
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                <OrgId/>
            </Id>
        </Cdtr>
        <CdtrAcct>
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                </Id>
            </CdtrAcct>
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        </FIToFICstmrCdtTrf>
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```

### **1.2. pacs.009 CORE: FinancialInstitutionCreditTransfer**

- a. For a Pacs.009 CORE in which the BCL is identified as the beneficiary of the funds (Prior arrangement between the BCL and the Counterparty or its Correspondent Bank for example: Foreign Exchange Transaction, Cash Management), the following has to be observed:

Creditor <Cdtr>

**BCLXLULLXXX**

Depending on the business case, the identification of an account number may be requested by the BCL:

Creditor Account <CdtrAcct>: (**option**)

**IBAN or other identifier not required**

Example

```
<AppHdr           xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01"
xmlns:ns1="http://www.w3.org/2000/09/xmldsig#"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.001.001.01
RTGS_head_001_001_01.xsd">
    <Fr>
        <FIId>
            <FinInstnId>
                <BICFI>AAAACCXXXX</BICFI>
            </FinInstnId>
        </FIId>
    </Fr>
    <To>
        <FIId>
            <FinInstnId>
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    </To>
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    <MsgDefldr>pacs.009.001.08CORE</MsgDefldr>
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</AppHdr>
<Document           xmlns="urn:iso:std:iso:20022:tech:xsd:pacs.009.001.08"
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:pacs.009.001.08
RTGS_pacs_009_001_08_20191220.xsd">
    <FICdtTrf>
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                <SttlmMtd>CLRG</SttlmMtd>
                <ClrSys>
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</ClrSys>
</Stlmlnfo>
</GrpHdr>
<CdtTrfTxlnfo>
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    <EndToEndId>MT300 - Ref. copied fm Tag 22C</EndToEndId>
    <UETR>ab16f749-a85b-47fc-a129-6181ad141560</UETR>
</PmtId>
<IntrBkStlmlnfo Ccy="EUR">5000</IntrBkStlmlnfo>
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<StlmlnfoPrty>NORM</StlmlnfoPrty>
<InstgAgt>
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    </FinInstnId>
</InstgAgt>
<InstdAgt>
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        <BICFI>BCLXLULLXXX</BICFI>
    </FinInstnId>
</InstdAgt>
<Dbtr>
    <FinInstnId>
        <BICFI>AAAACCXXXX</BICFI>
    </FinInstnId>
</Dbtr>
<Cdtr>
    <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
    </FinInstnId>
</Cdtr>
```

```

    </CdtTrfTxInf>
    </FI CdtTrf>
</Document>
```

- c. For a pacs.009 in which a financial institution (without MCA) is identified as the beneficiary of the funds, the following has to be observed:

Creditor <Cdtr>

AnyBIC11

BIC financial institution having a current account in the books of the BCL

Creditor Account <CdtrAcct>: (option)

The IBAN identification is mandatory when the institution holds several current accounts with the BCL

Example

```

<AppHdr           xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01"
  xmlns:ns1="http://www.w3.org/2000/09/xmldsig#"
  xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
  xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.001.001.01
  RTGS_head_001_001_01.xsd">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>AAAACCXXXXX</BICFI>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
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    </FIId>
```

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</To>
<BizMsgIdr>T2-GUI-1650966609003</BizMsgIdr>
<MsgDefldr>pacs.009.001.08CORE</MsgDefldr>
<CreDt>2022-04-26T09:50:09.003Z</CreDt>
</AppHdr>
<Document           xmlns="urn:iso:std:iso:20022:tech:xsd:pacs.009.001.08"
                      xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
                      xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:pacs.009.001.08
                      RTGS_pacs_009_001_08_20191220.xsd">
  <FICdtTrf>
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        </ClrSys>
      </Stlmlnfo>
    </GrpHdr>
    <CdtTrfTxlnfo>
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        <InstrId>Loro Account Third Party with BIC</InstrId>
        <EndToEndId>Loro Account - Deposit</EndToEndId>
        <UETR>a9e2a171-1f9f-4676-b64f-
75f3b75de16c</UETR>
      </PmtId>
      <IntrBkStlmlAmt Ccy="EUR">1500</IntrBkStlmlAmt>
      <IntrBkStlmlDt>2022-04-26</IntrBkStlmlDt>
      <StlmlPrty>HIGH</StlmlPrty>
      <InstgAgt>
        <FinInstnId>
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        </FinInstnId>
      </InstgAgt>
    </CdtTrfTxlnfo>
  </Document>

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    </FinInstnId>
</InstdAgt>
<Dbtr>
    <FinInstnId>
        <BICFI>ZZZZCCXXXX </BICFI>
    </FinInstnId>
</Dbtr>
<DbtrAcct>
    <Id>
        <Othr>
            <Id>nnnnn</Id>
        </Othr>
    </Id>
</DbtrAcct>
<DbtrAgt>
    <FinInstnId>
        <BICFI>ABCDLUXXXX</BICFI>
    </FinInstnId>
</DbtrAgt>
<CdtrAgt>
    <FinInstnId>
        <BICFI>BCLXLULLXXX</BICFI>
    </FinInstnId>
</CdtrAgt>
<Cdtr>
    <FinInstnId>
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    </FinInstnId>
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<CdtrAcct>
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</CdtTrfTxInf>
</FICdtTrf>
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### **1.3. Payment related to the withdrawal of banknotes**

#### 1.3.1 Banknotes withdrawal order

For the payment of banknote withdrawals, the counterparty must credit the BCL's central bank account – CBA: **MLUEURBCLXLULLXXXB00000BCLXLULLXXX** in the CLM component of the TARGET-LU by means of a liquidity transfer (LT) order.

This can be performed in the Graphical User Interface-GUI (i.e. in User to Application – U2A mode) or by sending a camt.050 message (i.e. in Application to Application - A2A mode).

The condition is that the <EndToEndId> starts with the **WIBN** code.

- a) Issuance of an intra-service liquidity transfer (LIIA) camt.050 from the counterparty's CLM MCA cash account
- b) Issuance of an inter-service liquidity transfer (LIIE) camt.050 from the counterparty's RTGS DCA cash account

#### Example – A2A mode

```

<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
[-]<Fr>
[-]<FIId>
[-]<FinInstnId>
<BICFI>BCLXLULLXXX</BICFI>
[-]<ClrSysMmbId>
<MmbId>ULUAAAACCXXXX-A2A</MmbId>
</ClrSysMmbId>
</FinInstnId>
</FIId>
</Fr>

```

```
[‐]<To>
[‐]<FIId>
[‐]<FinInstnId>
<BICFI>TRGTXEPMCLM</BICFI>
</FinInstnId>
</FIId>
</To>
<BizMsgIdr>BOXFgujvgFISzrF3</BizMsgIdr>
<MsgDefIdr>camt.050.001.05</MsgDefIdr>
<CreDt>2022-04-27T09:28:55Z</CreDt>
</AppHdr>
</IGXMApplicationData>
[‐]<IGXMMessages>
[‐]<Document xmlns="urn:iso:std:iso:20022:tech:xsd:camt.050.001.05">
[‐]<LqqtyCdtTrf>
[‐]<MsgHdr>
<MsgId>NONREF</MsgId>
</MsgHdr>
[‐]<LqqtyCdtTrf>
[‐]<LqqtyTrfId>
<InstrId>Cover Cash WIBN no. 12345</InstrId>
<EndToEndId>WIBN - Cash Withdrawal no. 1234</EndToEndId>
</LqqtyTrfId>
[‐]<Cdtr>
[‐]<FinInstnId>
<BICFI>BCLXLULLXXX</BICFI>
</FinInstnId>
</Cdtr>
[‐]<CdtrAcct>
[‐]<Id>
[‐]<Othr>
<Id>MLUEURBCLXLULLXXXB00000BCLXLULLXXX</Id>
</Othr>
</Id>
```

```
</CdtrAcct>
[-]<TrfdAmt>
<AmtWthCcy Ccy="EUR" >1500</AmtWthCcy>
</TrfdAmt>
[-]<Dbtr>
[-]<FinInstnId>
<BICFI>AAAALULLXXX</BICFI>
</FinInstnId>
</Dbtr>
[-]<DbtrAcct>
[-]<Id>
[-]<Othr>
<Id>MLUEURAALULLXXXB00nnnnMCATEST0000 </Id>
</Othr>
</Id>
</DbtrAcct>
<SttlmDt>2022-04-27</SttlmDt>
</LqqtyCdtTrf>
</LqqtyCdtTrf>
</Document>
```

Exemple – CLM GUI U2A mode

**target services | T2 Central Liquidity Management**  
USER TEST | Business Day 2022-04-27



New Liquidity Transfer

Liquidity Transfer Account Information

Debit Account

Account Number\*

MLUEURaaaULLXXXB0000nMCATEST0000

Credit Account

Account Number\*

MLUEURBCLXLULLXXXB00000BCLXLULLXXX

Display Liquidity

Display Liquidity

Liquidity Transfer Details

Amount\*

1,300 EUR

End To End ID\*

WIBN - Cash Withdrawal no. 1234

Debtor BIC

AAAACCXXXX

Creditor BIC

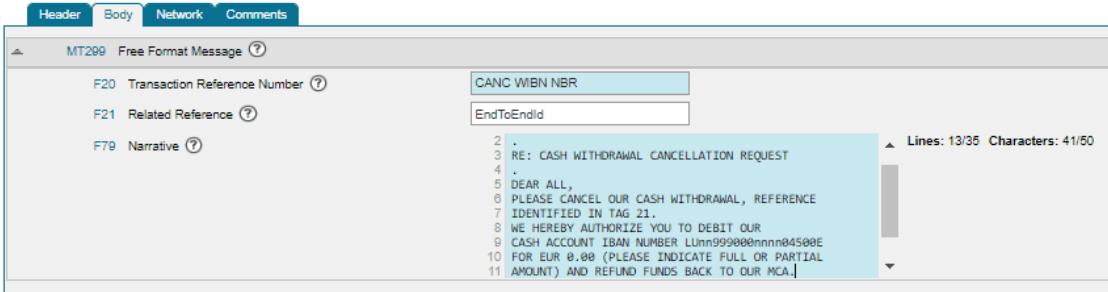
BCLXLULLXXX

Submit

Reset

### 1.3.2 Cancellation of banknotes withdrawal order

In order to cancel its withdrawal request, the counterparty must send a MT299 as follows to BCL.



The screenshot shows the MT299 Free Format Message interface. At the top, there are tabs for Header, Body, Network, and Comments, with Body selected. Below the tabs, there are three fields: F20 Transaction Reference Number (containing 'CANC WIBN NBR'), F21 Related Reference (containing 'EndToEndId'), and F79 Narrative (containing a multi-line text message). The narrative text is as follows:

```

2 .
3 RE: CASH WITHDRAWAL CANCELLATION REQUEST
4 .
5 DEAR ALL,
6 PLEASE CANCEL OUR CASH WITHDRAWAL, REFERENCE
7 IDENTIFIED IN TAG 21.
8 WE HEREBY AUTHORIZE YOU TO DEBIT OUR
9 CASH ACCOUNT IBAN NUMBER LUnn999000nnnn04500E
10 FOR EUR 0.00 (PLEASE INDICATE FULL OR PARTIAL
11 AMOUNT) AND REFUND FUNDS BACK TO OUR MCA.]
```

On the right side of the interface, there are status indicators: Lines: 13/35 and Characters: 41/50.

The following texts serves as Narrative:

#### QUOTE

*ATTN: CN2-CONTROLE DE LA CIRCULATION FIDUCIAIRE*

*RE: CASH WITHDRAWAL CANCELLATION REQUEST*

*DEAR ALL,  
PLEASE CANCEL OUR CASH WITHDRAWAL, REFERENCE  
IDENTIFIED IN TAG 21.  
WE HEREBY AUTHORIZE BCL TO DEBIT OUR  
CASH ACCOUNT IBAN NUMBER LUnn999000nnnn04500E  
FOR EUR 0.00 (PLEASE INDICATE FULL OR PARTIAL  
AMOUNT) AND REFUND FUNDS BACK TO OUR MCA.  
MANY THANKS AND BEST REGARDS,  
DETAILS CONTACT PERSON*

#### UNQUOTE

## 2. Treasury Markets- Foreign Exchange, Money Market and Derivatives

### 2.1. 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

Status	Tag	Field Name	Content/Options
--------	-----	------------	-----------------

**Mandatory Sequence A - General Information**

M	15A	New Sequence	(CrLf)
M	20	Sender's Reference	16x
O	21	Related Reference	16x
M	22A	Type of Operation	4!c
M	22C	Common Reference	4!a2!c4!n4!a2!c
M	82a	Party A	A or D
M	87a	Party B	A or D
O	77D	Terms and conditions	6*35x

**Mandatory Sequence B – Transaction Details**

M	15B	New Sequence	(CrLf)
M	30T	Trade Date	8!n
M	30V	Value Date	8!n
M	36	Exchange Rate	12d

**Mandatory Subsequence B1 – Amount Bought**

M	32B	Currency, Amount	3!a15d
O	53a	Delivery Agent	A or D
O	56a	Intermediary	A or D
M	57a	Receiving Agent	A or D

**Mandatory Subsequence B2 – Amount Sold**

M	33B	Currency, Amount	3!a15d
O	53a	Delivery Agent	A or D
O	56a	Intermediary	A or D
M	57a	Receiving Agent	A or D

**Optional Sequence C – Optional General Information**

M	15C	New Sequence	(CrLf)
O	24D	Dealing Method	4!c
O	72	Sender to Receiver Information	6*35x

M =Mandatory

O=Optional

**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

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

:30T: Trade Date

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

:36: Exchange Rate

Format: : 12d **Mandatory**  
 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 **Mandatory**  
 BCL usage: This field specifies the currency and amount bought 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 the payer will transfer the amount bought.

:56a: Intermediary	<b>Optional</b>
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	<b>Mandatory</b>
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 bought.

***B2 – Amount Sold - mandatory, non-repetitive-***

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

:53a: Delivery Agent	<b>Optional</b>	
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 sold.	

:56a: Intermediary	<b>Optional</b>
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 the payee will receive the amount sold.

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

**:15C: New Sequence**

Format: : 15C **Mandatory**  
        BCL usage: This field specifies the start of optional sequence C Optional General Information.

**:24D: Dealing Method**

Format:	: 24D: 4!c[/35x]	<b>Optional</b>
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 **Optional**  
        BCL usage: This field specifies additional information for the receiver and applies to the whole message.

**Examples of an MT300**

**• New confirmation**

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

• **Cancellation**

:15A:  
:20:20000000690003C  
:21:20000000680003C  
:22A:CANC  
:22C:BCLXL01075CCRAL0  
:82A:BCLXLUL0XXX  
:87A:CCRALUL0XXX  
:15B:  
:30T:20070124  
:30V:20070127  
:36:1,075  
:32B:EUR200000,  
:57A:BCLXLUL0XXX  
:33B:USD215000,  
:53A:FRNYUS30XXX  
:56A:BBHCUS30XXX  
:57A:CMCIFRP0XXX  
:15C:  
:24D:PHON

## 2.2. *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

Status	Tag	Field name	Content/Options
--------	-----	------------	-----------------

#### Mandatory Sequence A - General Information

M	15A	New Sequence	(CrLf)
M	20	Sender's Reference	16x
O	21	Related Reference	16x
M	22A	Type of Operation	4!c
M	22B	Type of Event	4!c
M	22C	Common Reference	4!a2!c4!n4!a2!c
M	82a	Party A	A or D
M	87a	Party B	A or D

#### Mandatory Sequence B – Transaction Details

M	15B	New Sequence	(CrLf)
M	17R	Party A's Role	1!a
M	30T	Trade Date	8!n
M	30V	Value Date	8!n
M	30P	Maturity Date	8!n
M	32B	Currency and Principal Amount	3!a15d
M	34E	Currency and Interest Amount	[N]3!a15d
M	37G	Interest Rate	[N]12d
M	14D	Day Count Fraction	7x

#### Mandatory Sequence C – Settlement Instructions for Amounts Payable by Party A

M	15C	New Sequence	(CrLf)
O	53a	Delivery Agent	A or D
O	56a	Intermediary	A or D
M	57a	Receiving Agent	A or D

#### Mandatory Sequence D – Settlement Instructions for Amounts Payable by Party B

M	15D	New Sequence	(CrLf)
---	-----	--------------	--------



O	53a	Delivery Agent	A or D
O	56a	Intermediary	A or D
M	57a	Receiving Agent	A or D

## Optional Sequence H – Optional General Information

M	15H	New Sequence	(CrLf)
O	72	Sender to Receiver Information	6*35x

## 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: [/1!a][/34x]  
           4!a2!a2!c[3!c]  
           : 87D: [/1!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: : 1!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)
AFL/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	<b>Optional</b>
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	<b>Optional</b>
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	<b>Mandatory</b>
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:	<b>Mandatory</b>
BCL usage:	This field specifies the start of mandatory sequence D Settlement Instructions for Amounts Payable by Party B.	

:53a: Delivery Agent	<b>Optional</b>
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 B will transfer the funds.
:56a: Intermediary	<b>Optional</b>
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	<b>Mandatory</b>
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 A will receive the payment.

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

:15H: New Sequence	
Format:	: 15H:
BCL usage:	<b>Mandatory</b>
	This field specifies the start of optional sequence H Additional Information.
:72: Sender to Receiver Information	
Format:	: 6*35x
BCL usage:	<b>Optional</b>
	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

### 2.3. MT392: Request for cancellation

#### Message Description

The message is used to:

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

Status	Tag	Field name	Content/Options
--------	-----	------------	-----------------

#### Mandatory Sequence A - General Information

M	20	Senders Reference	16x
M	21	Related Reference	16x
M	11S	MT and date of the original message	3!n 6!n 4!n6!n
O	79	Narrative	35*50x
O		Copy of at least the Mandatory Fields of the Original Message	

M =Mandatory

O=Optional

#### Field Specifications

##### :20: Sender's Reference

Format: : 16x **Mandatory**

BCL usage: This field specifies the reference assigned by BCL to unambiguously identify the message

##### :21: Related Reference

Format: : 16x **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!n **Mandatory**

6!n **Mandatory**

4!n6!n

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	<b>Optional</b>
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
```

## 2.4. 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

Status	Tag	Field name	Content/Options
--------	-----	------------	-----------------

### Mandatory Sequence A - General Information

M	20	Senders Reference	16x
M	21	Related Reference	16x
M	75	Queries	6*35x
O	77A	Narrative	20*35x
O	11a	MT and Date of the Original Message	R or S
O	79	Narrative Description of the Message to which the Query relates	35*50x
O		Copy of at least the Mandatory Fields of the Original Message	

M =Mandatory

O=Optional

### Field Specifications

#### :20: Sender's Reference

Format: : 16x

**Mandatory**

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

#### :21: Related Reference

Format: : 16x

**Mandatory**

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

#### :75: Queries

Format: : 6\*35x

**Mandatory**

BCL usage: This field contains the actual question(s).

#### :77A: Narrative

Format: : 20\*35x                           **Optional**  
BCL usage: This field contains the query in narrative form.

:11a: MT and date of the original message

Format: : 3!n  
   **Optional**  
  6!n  
  4!n6!n

BCL usage: This field contains the message type number of the message which is being queried and the date on which this message was sent.

:79A: Narrative

Format: : 35\*50x                           **Optional**  
BCL usage: This field contains the query in narrative form.

#### **Examples of an MT395**

##### **• Cancellation of an MT 399**

20:0987654321  
21:1234567890  
75: Bidder : ABCDLULLXXX<sup>1</sup>  
   M. Tintin  
Please change our bid of EUR 1.000.000 to EUR 2.000.000

## **2.5. 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

Status	Tag	Field name	Content/Options
--------	-----	------------	-----------------

## Mandatory Sequence A - General Information

M	20	Senders Reference	16x
O	21	Related Reference	16x
M	79	Narrative	35*50x

## 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**

BCI usage: This field contains free format text

**Examples of an MT399**

• **Submission of bids**

20: 1234567890

21: 20070059

79: Bidder: ABCDLULLXXX<sup>1</sup>  
M. Tintin

Tel: 123456

Fax: 456789

Number of bids: 3<sup>2</sup>

Total bid amount: 6.000.000<sup>3</sup>

Bid 1	1.000.000	at	3,85 <sup>4</sup>
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<sup>1</sup>

Reference number: 20060059<sup>2</sup>

Marginal rate: 3,86

Percentage of allotment at a marginal rate: 25<sup>3</sup>

	Amount allotted	Rate
1.	0	3,85 <sup>4</sup>
2.	500.000	3,86 <sup>5</sup>
3.	3.000.000	3,87 <sup>6</sup>
Total	3.500.000	<sup>7</sup>

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

### 3. Securities Market

#### 3.1. 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.

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
--------	-----	-----------	--------------------	---------------------	-----------------

##### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number of the operation
M	23G	NEWM/CANC		Function of the Message	4!c[4!c]; "NEWM" for a new message or "CANC" to request the cancellation of a previously sent instruction

##### Repetitive Optional Subsequence A1 - Linkages

M	16R			Start of Block	LINK
O	20C	PREV	Reference	Related Reference	:4!c//16x; "PREV"//transaction reference number of the message to be cancelled
M	16S			End of Block	LINK

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

M	16S			End of Block	GENL
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##### Mandatory Sequence B - Trade Details

M	16R			Start of Block	TRADDET
M	98a	SETT	Date/Time	Option A	:4!c//8!n; "SETT"//yyyymmdd for the delivery date
CM	98a	TRAD	Date/Time	Option A	:4!c//8!n; "TRAD"//yyyymmdd for the trade date
M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1!e12!c] ISIN code for marketable assets Sub-field 2 [4*35x] Generic code for credit claims

Optional Subsequence B1 - Financial Instruments Attributes

M	16R			Start of Block	FIA
O	11A	DENO	Currency	Currency of denomination	:4!c//3!a; "DENO"/ISO currency code of the asset
M	16S			End of Block	FIA

End of Mandatory Sequence B - Trade Details

M	16S			End of Block	TRADDET
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Repetitive Mandatory Sequence C – Financial Instrument/Account

M	16R			Start of Block	FIAC
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be settled	:4!c//4!c/15d; "SETT"/type/quantity of security to be settled 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	:4!c//35x; "SAFE"/account with BCL
O	94a	SAFE	Place of safekeeping	Option F	:4!c//4!c/4!a2!a2!c[3!c]; "SAFE"/(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
M	16S			End of Block	FIAC

Mandatory Sequence E – Settlement Details

M	16R			Start of Block	SETDET
M	22F	SETR	Indicator	Option A	:4!c//4!c; "SETR"/COLI" for trades involving pledge transactions "SETR"/"REPU" for trades involving repo/assignment transactions

Repetitive Mandatory Subsequence E1 – Settlement Parties

M	16R			Start of Block	SETPRTY
O	95a	SELL	Party	Option P or Q	Option P: 4!c//4!a2!a2!c[3!c]; "SELL"/BIC code of the instructing party Option Q: 4!c/8c/34x; "SELL"/Name and address of the instructing party
O	97a	SAFE	Account	Option A	:4!c//35x; "SAFE"/account where the financial instruments are held
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	DEAG	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c];

					"DEAG"//BIC code of the delivering agent Option R: 4!c/8c/34x; "DEAG"//Issuer code/Proprietary code For further information please refer to the domestic market practice section
O	70a	DECL	Declaration detail	Option E	4!c//10*35; "DECL"//NOTIFICATION" in case bank loans are pledged
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
O	95a	DECU	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "DECU"//BIC code of the deliverer's custodian Option R: 4!c/8c/34x; "DECU"//Issuer code/Proprietary code For further information please refer to the domestic market practice section
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	PSET	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "PSET"//BIC code of the place of settlement For further information please refer to the list of BIC codes
M	16S			End of Block	SETPRTY

End of Mandatory Sequence E – Settlement Details

M	16S			End of Block	SETDET
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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	<b>Mandatory</b>
Qualifier:	SEME	
BCL usage:	This field must be unique for each instruction sent.	

:23G: Function of the Message

Format:	: 4!c[4!c]	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
	: 98C::4!c//8!n6!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	<b>BCL Mandatory</b>
	: 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]	<b>Mandatory</b>
	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	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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]	<b>Optional</b>
Qualifier:	SAFE	
BCL usage:	This field specifies the place where the securities are safe kept. 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	<b>Mandatory</b>
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]	<b>Mandatory</b>
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	<b>Conditional</b>
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, Clearstream. For further information please refer to the domestic market practice section.	

:95a: Delivering Agent

Format:	: 95P::4!c//4!a2!a2!c[3!c]	<b>Mandatory</b>
	: 95R::4!c/8c/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 required for settlement in:

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

70a: Declaration details

Format:	: 70E::4!c//10*35	<b>Optional</b>
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]	<b>Optional</b>
	: 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]	<b>Optional</b>
	: 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::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

### 3.2. 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.

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
--------	-----	-----------	--------------------	---------------------	-----------------

#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"//transaction reference number of the operation
M	23G	NEWM/CANC		Function of the Message	:4!c/[4!c]; "NEWM" for a new message or "CANC" to request the cancellation of a previously sent instruction

#### Repetitive Optional Subsequence A1 - Linkages

M	16R			Start of Block	LINK
O	20C	PREV	Reference	Related Reference	:4!c//16x; "PREV"// transaction reference number of the message to be cancelled
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	SETT	Date/Time	Option A	:4!c//8!n; "SETT"//yyyymmdd for the delivery date
CM	98a	TRAD	Date/Time	Option A	:4!c//8!n; "TRAD"//yyyymmdd for the trade date
M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1!e12!c] ISIN code for marketable assets Sub-field 2 [4*35x] Generic code for credit claims

#### Optional Subsequence B1 - Financial Instruments Attributes

M	16R			Start of Block	FIA
---	-----	--	--	----------------	-----

O	11A	DENO	Currency	Currency of denomination	:4!c//3!a; "DENO"//ISO currency code of the asset
M	16S			End of Block	FIA

End of Mandatory Sequence B - Trade Details

M	16S			End of Block	TRADDET
---	-----	--	--	--------------	---------

Repetitive Mandatory Sequence C – Financial Instrument/Account

M	16R			Start of Block	FIAC
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be settled	:4!c//4!c/15d; "SETT"//type/quantity of security to be settled  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	:4!c//35x; "SAFE"//account with BCL
O	94a	SAFE	Place of safekeeping	Option F	:4!c//4!c/4!a2!a2!c[3!c]; "SAFE"//ICSD"/BIC code of the place where the securities are safekept. This field is mandatory for ICSD/local and local/ICSD transactions
M	16S			End of Block	FIAC

Mandatory Sequence E – Settlement Details

M	16R			Start of Block	SETDET
M	22F	SETR	Indicator	Option A	:4!c//4!c; "SETR"//COLO" for trades involving pledge transactions "SETR"//REPU" for trades involving repo/assignment transactions

Repetitive Mandatory Subsequence E1 – Settlement Parties

M	16R			Start of Block	SETPRTY
O	95a	BUYR	Party	Option P or Q	Option P: 4!c//4!a2!a2!c[3!c]; "BUYR"//BIC code of the instructing party Option Q: 4!c/8c/34x; "BUYR"//Name and address of the instructing party
O	97a	SAFE	Account	Option A	:4!c//35x ; "SAFE"//account where the financial instruments are held
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	REAG	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "REAG"//BIC code of the receiving agent Option R: 4!c/8c/34x; "REAG"//

					Issuer code/Proprietary code. For further information please refer to the domestic market practice section
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
O	95a	RECU	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "RECU"//BIC code of the receiver's custodian Option R: 4!c/8c/34x; "RECU"//Issuer code/Proprietary code For further information please refer to the domestic market practice section
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	PSET	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "PSET"//BIC code of the place of settlement. For further information please refer to the list of BIC codes
M	16S			End of Block	SETPRTY

End of Mandatory Sequence E – Settlement Details

M	16S			End of Block	SETDET
---	-----	--	--	--------------	--------

CM=BCL Mandatory      M=Mandatory      O=Optional

#### Field Specifications

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.

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

:20C: Sender's Reference

Format: : 4!c//16x      **Mandatory**

Qualifier: SEME

BCL usage: This field must be unique for each instruction sent.

:23G: Function of the Message

Format: : 4!c/[4!c]      **Mandatory**

Qualifier: CANC

NEWM

- 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   | <b>Optional</b>  |
| 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  | <b>Mandatory</b> |
|            | : 98C::4!c//8!n6!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   | <b>BCL Mandatory</b> |
|            | : 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]  | <b>Mandatory</b> |
|            | 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	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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]	<b>Optional</b>
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	<b>Mandatory</b>
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]	<b>Mandatory</b>
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	<b>Conditional</b>
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]	<b>Mandatory</b>
	: 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)	

:95a: Receiver's Custodian

Format:	: 95P::4!c//4!a2!a2!c[3!c]	<b>Optional</b>
	: 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]	<b>Optional</b>
	: 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: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::BUYR//BCEELLULL
 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

20C::SEME//1234567892  
23G:CANC  
16R:LINK  
20C::PREV//123456781  
16S:LINK  
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::BUYR//BCEELLULL  
16S:SETPRTY  
16R:SETPRTY  
95R::REAG/CEDE/54321  
16S:SETPRTY  
16R:SETPRTY  
95P::PSET//CEDELULL  
16S:SETPRTY  
16S:SETDET

### 3.3. 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").

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
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#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number
M	23G	NEWM/CANC		Function of the Message	4!c[4!c]; "NEWM" for a new message, "CANC" for a cancellation of a previously sent confirmation

#### Repetitive Mandatory Subsequence A1 - Linkages

M	16R			Start of Block	LINK
M	20C	RELA/ PREV	Reference	Related Reference	:4!c//16x; "RELA"//transaction reference number of the related MT540 "PREV"//transaction reference number of the related MT544
M	16S			End of Block	LINK

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

M	16S			End of Block	GENL
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#### Mandatory Sequence B - Trade Details

M	16R			Start of Block	TRADDET
M	98a	ESET	Date/Time	Option A	:4!c//8!n; "ESET"//yyyymmdd for the effective settlement date
O	98a	SETT	Date/Time	Option A	:4!c//8!n; "SETT"//yyyymmdd for the requested settlement date
CM	98a	TRAD	Date/Time	Option A	:4!c//8!n; "TRAD"//yyyymmdd for the trade date
O	90A	DEAL	Deal Price	Option A	4!c//4!c/15d; "DEAL"//PRCT"/applicable haircut

M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1!e12!c] ISIN code for marketable assets Sub-field 2 [4*35x] Generic code for credit claims
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**Optional Subsequence B1 - Financial Instrument Attributes**

M	16R			Start of Block	FIA
O	11A	DENO	Currency	Currency of denomination	:4!c//3!a; "DENO"/ISO currency code of the asset
O	98a	COUP	Date/Time	Option A	:4!c//8!n; "COUP"/yyyymmdd for the next coupon date
O	98a	MATU	Date/Time	Option A	:4!c//8!n; "MATU"/yyyymmdd for the final maturity date. In case of a zero coupon bond the coupon and maturity date are identical
O	92A	CUFC	Rate	Current factor	:4!c//[N]15d; "CUFC"/current pool factor of an asset or mortgage backed securities
O	92A	INDX	Rate	Index factor	:4!c//[N]15d; "INDX"/ public index rate used for inflation adjustment
M	16S			End of Block	FIA

**End of Mandatory Sequence B - Trade Details**

M	16S			End of Block	TRADDET
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**Repetitive Mandatory Sequence C – Financial Instrument/Account**

M	16R			Start of Block	FIAC
M	36B	ESTT	Quantity of Financial Instrument	Quantity of Financial Instrument settled	:4!c//4!c/15d; "ESTT"/type/quantity of security settled; 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	:4!c//35x; "SAFE"/account with BCL
O	94a	SAFE	Place of safekeeping	Option F	:4!c//4!c/4!a2!a2!c[3!c]; "SAFE"/ICSD/BIC code of the place where the securities are safekept. This field is only indicated for ICSD/local and local/ICSD transactions
M	16S			End of Block	FIAC

**Mandatory Sequence E – Settlement Details**

M	16R			Start of Block	SETDET
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M	22F	SETR	Indicator	Option A	:4!c//4!c; "SETR"//"COLI" for trades involving pledge transactions "SETR"//"REPU" for trades involving repo/assignment transactions
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**Repetitive Mandatory Subsequence E1 – Settlement Parties**

M	16R			Start of Block	SETPRTY
O	95a	SELL	Party	Option P or Q	Option P: 4!c//4!a2!a2!c[3!c]; "SELL"//BIC code of the instructing party Option Q: 4!c//4*35x; "SELL"//Name of the instructing party
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	DEAG	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "DEAG"//BIC code of the delivering agent Option R: 4!c/8c/34x; "DEAG"// Issuer code/Proprietary code
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
O	95a	DECU	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "DECU"//BIC code of the deliverer's custodian Option R: 4!c/8c/34x; "DECU"// Issuer code/Proprietary code
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	PSET	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "PSET"//BIC code of the place of settlement
M	16S			End of Block	SETPRTY

**Repetitive Optional Subsequence E3 - Amounts**

M	16R			Start of Block	AMT
M	16S			End of Block	AMT

**End of Mandatory Sequence E – Settlement Details**

M	16S			End of Block	SETDET
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CM=BCL Mandatory

M=Mandatory

O=Optional

#### **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	<b>Mandatory</b>
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]	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Optional</b>
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	<b>BCL Mandatory</b>
Qualifier:	TRAD	
BCL usage:	This field contains the transaction's trade date. Format A is used.	

:90A: Deal Price

Format:	: 98A::4!c//15d	<b>Optional</b>
Qualifier:	PRCT	
BCL usage:	This field contains the applicable haircut.	

:35B: Identification of Financial Instrument

Format:	Sub-field 1 [ISIN1!e12!c]	<b>Mandatory</b>
	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	<b>Optional</b>
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	<b>Optional</b>
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/[8c]/4!c	<b>Mandatory</b>
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]	<b>Mandatory</b>
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]	<b>Mandatory</b>
	: 95R::4!c/8c/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]	<b>Optional</b>
	: 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]	<b>Optional</b>
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: 95Q::4!c//4\*35x

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//32345678  
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

**3.4. 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").

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
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#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number
M	23G	NEWM/CANC		Function of the Message	:4!c[/:4!c]; "NEWM" for a new message, "CANC" for a cancellation of a previously sent confirmation

#### Repetitive Mandatory Subsequence A1 - Linkages

M	16R			Start of Block	LINK
M	20C	RELA/ PREV	Reference	Related Reference	:4!c//16x; "RELA"//transaction reference number of the related MT542 "PREV"//transaction reference number of the related MT546
M	16S			End of Block	LINK

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

M	16S			End of Block	GENL
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#### Mandatory Sequence B - Trade Details

M	16R			Start of Block	TRADDET
M	98a	ESET	Date/Time	Option A	:4!c//8!n; "ESET"//yyyymmdd for the effective settlement date
O	98a	SETT	Date/Time	Option A	:4!c//8!n; "SETT"//yyyymmdd for the requested settlement date
CM	98a	TRAD	Date/Time	Option A	:4!c//8!n; "TRAD"//yyyymmdd for the trade date
M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1!e12!c] 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 denomination	:4!c//3!a; "DENO"//ISO currency code of

				the asset
M	16S		End of Block	FIA

End of Sequence B - Trade Details

M	16S		End of Block	TRADDET
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Repetitive Mandatory Sequence C – Financial Instrument/Account

M	16R			Start of Block	FIAC
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be settled	:4!c//4!c/15d; "SETT"//type/quantity of security to be settled  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	:4!c//35x; "SAFE"//account with BCL
O	94a	SAFE	Place of safekeeping	Option F	:4!c//4!c/4!a2!a2!c[3!c]; "SAFE"//ICSD"/BIC code of the place where the securities are safekept. This field is only indicated for ICSD/local and local/ICSD transactions
M	16S			End of Block	FIAC

Mandatory Sequence E – Settlement Details

M	16R			Start of Block	SETDET
M	22F	SETR	Indicator	Option A	:4!c/[8c]/4!c; "SETR"//COLO" for trades involving pledge transactions "SETR"//REPU" for trades involving repo/assignment transactions

Repetitive Mandatory Subsequence E1 – Settlement Parties

M	16R			Start of Block	SETPRTY
O	95a	BUYR	Party	Option P or Q	Option P: 4!c//4!a2!a2!c[3!c]; "BUYR"//BIC code of the instructing party Option Q: 4!c//4*35x; "BUYR"//Name of the instructing party
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	REAG	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "REAG"//BIC code of the receiving agent Option R: 4!c/8c/34x; "REAG"//Issuer code/Proprietary code
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
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O	95a	RECU	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "RECU"//BIC code of the deliverer's custodian Option R: 4!c/8c/34x; "RECU"//Issuer code/Proprietary code.
M	16S			End of Block	SETPRTY

M	16R			Start of Block	SETPRTY
M	95a	PSET	Party	Option P or R	Option P: 4!c//4!a2!a2!c[3!c]; "PSET"//BIC code of the place of settlement
M	16S			End of Block	SETPRTY

End of Mandatory Sequence E – Settlement Details

M	16S			End of Block	SETDET
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CM=BCL Mandatory      M=Mandatory      O=Optional

#### 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

Format: :4!c//16x      **Mandatory**

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]	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Optional</b>
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	<b>BCL Mandatory</b>
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]	<b>Mandatory</b>
	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	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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: BUYR

**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:TRADDET

16R:FIAC

36B::ESTT//FAMT/10000000,

97A::SAFE//0006789000

16S::FIAC

16R::SETDET

22F::SETR//COLO

16R:SETPRTY

95P::BUYR//BCEELLULL

16S:SETPRTY

16R:SETPRTY

95R::REAG/CEDE/54321

16S:SETPRTY

16R:SETPRTY  
95P::PSET//CEDELULL  
16S:SETPRTY  
16S:SETDET

• **Cancellation of a confirmation**

16R:GENL  
20C::SEME//23456782  
23G:CANC  
16R:LINK  
20C::PREV//42345678  
16S:LINK  
16S:GENL  
16R:TRADDET  
98A::TRAD//20070513  
98A::ESET//20070816  
98A::SETT//20070815  
35B:ISIN XS0036181617  
16R:FIA  
11A::DENO//EUR  
16S:FIA  
16S:TRADDET  
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

### **3.5. 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).

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
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#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number
M	23G	CAST/ INST		Function of the Message	:4!c/[4!c]; "CAST" to give the status of the cancellation request "INST" to give the status of the receiver's transaction

#### Repetitive Mandatory Subsequence A1 - Linkages

M	16R			Start of Block	LINK
M	20C	RELA	Reference	Related Reference	:4!c//16x; "RELA"// transaction reference number of related message MT540 or MT542
M	16S			End of Block	LINK

#### Repetitive Mandatory Subsequence A2 - Status

M	16R			Start of Block	STAT
M	25D	4!c	Status	Option D	:4!c/[8c]/4!c; Qualifier plus a code word of 4 characters as defined by S.W.I.F.T.

#### Repetitive Optional Subsequence A2a - Reason

M	16R			Start of Block	REAS
M	24B	4!c	Reason	Option B	:4!c/[8c]/4!c; Qualifier plus a code word of 4 characters as defined by S.W.I.F.T.
O	70D	REAS	Reason narrative		:4!c//6*35x, "REAS"//Reason narrative
M	16S			End of Block	REAS

End of Subsequence A2 - Status

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

M	16S			End of Block	GENL
---	-----	--	--	--------------	------

CM=BCL Mandatory

M=Mandatory

O=Optional

#### 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: : 4!c//16x **Mandatory**

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] **Mandatory**

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

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 **Mandatory**  
 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 **Mandatory**  
 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 **Optional**  
 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
```

### 3.6. 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.

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
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#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	28E			Page Number/ Continuation Indicator	5n/4!c; 5n = Page number 4!c = "LAST", "MORE" or "ONLY"
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference
M	23G	NEWM/ CANC		Function of the Message	4!c[4!c]; "NEWM" for a new statement of holdings message or "CANC" to cancel a previously sent statement of holdings
M	98a	STAT	Date/Time	Option A	:4!c//8!n ; "STAT"//yyyymmdd for the date of the statement
O	22F	SFRE	Indicator	Option A	:4!c//4!c; "SFRE"//MNTH"
O	22F	CODE	Indicator	Option A	:4!c//4!c; "CODE"//COMP"
M	22F	STTY	Indicator	Option A	:4!c//4!c; "STTY"//CUST"
O	22F	STBA	Indicator	Option A	:4!c//4!c; "STBA"//SETT"
M	97a	SAFE	Account	Option A	:4!c//35x; "SAFE"//account with BCL
M	17B	ACTI	Flag	Activity Flag	:4!c//1!a; "ACTI"// "Y" to indicate that information is present in message, e.g. holdings or transactions, is reported in this statement "ACTI"// "N" to indicate that message is empty

M	17B	CONS	Flag	Activity Flag	:4!c//1!a; "CONS"// "N" to indicate that the accounts are not consolidated
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Repetitive Mandatory Subsequence A1 - Linkages

M	16R			Start of Block	LINK
O	20C	PREV	Reference	Related Reference	:4!c//16x; "PREV"// transaction reference number of the original message. This field is mandatory for a cancellation
M	16S			End of Block	LINK

End of Mandatory Sequence A - General Information

M	16S			End of Block	GENL
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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 [ISIN1!e12!c] 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	:4!c//[N]15d; "CUFC"//current pool factor of an asset or mortgage backed securities
O	92A	VAHA	Rate	Valuation haircut	:4!c//[N]15d; "VAHA"//valuation haircut in percentage
O	92A	INDX	Rate	Index factor	:4!c//[N]15d; "INDX"// public index rate used for inflation adjustment
O	94D	VAHA	Place	Source of haircut	:4!c//[2!a]/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	:4!c/[8c]/4!c/[N]15d; "AGGR"//UNIT for units, "FAMT" for a face amount
O	19A	HOLD	Amount	Option A	:4!c//[N]3!a15d; "HOLD"// ISO currency code & value of total holding

O	92B	EXCH	Rate	Exchange rate ":4!c//3!a/3!a/15d "EXCH"/ISO currency code of the first currency/ISO currency code of the second currency/exchange rate	
M	16S			End of Block	FIN

End of Optional Sequence B – Sub-safekeeping account

M	16R			Start of Block	SUBSAFE
---	-----	--	--	----------------	---------

CM=BCL Mandatory      M=Mandatory      O=Optional

#### 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*

:28E: Page Number/Continuation Indicator

Format:	: 5n/4!c	<b>Mandatory</b>
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	

:20C: Sender's Reference

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

:23G: Function of the message

Format:	: 4!c[4!c]	<b>Mandatory</b>
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	<b>Mandatory</b>
Qualifier:	STAT	
BCL usage:	This field contains the business date on which the statement is based.	

:22F: Indicator

Format:	: 4!c/[8c]/4!c	<b>Optional</b>
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/[8c]/4!c	
Qualifier:	CODE	<b>Optional</b>
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/[8c]/4!c	
Qualifier:	STTY	<b>Mandatory</b>
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/[8c]/4!c	
Qualifier:	STBA	<b>Optional</b>
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

TRAD              The statement is based on trade date positions  
 BCL will only report on settled positions.

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

:20C: Previous Reference

Format:	: 4!c//16x	<b>Optional</b>
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::4!c//35x	<b>Mandatory</b>
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:	: 4!c//1!a	
Qualifier:	ACTI	<b>Mandatory</b>
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:	: 4!c//1!a	
Qualifier:	CONS	<b>Mandatory</b>
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

Format: : 4!c//16x **Optional**  
 Qualifier: PREV  
 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: 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.

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

: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.

:92A: Rate

Format: : 92A::4!c//[N]15d **Optional**  
 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 **Optional**  
 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 **Optional**  
 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	<b>Mandatory</b>
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	<b>Optional</b>
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	<b>Optional</b>
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

### 3.7. 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.

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
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#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number
M	20C	CORP	Reference	Sender's Reference	:4!c//16x; "CORP"// Corporate Action Reference
M	23G	NEWM/ CANC		Function of the Message	4!c/[4!c]; "NEWM" for a new message or "CANC" for a cancellation of a previously sent confirmation
M	22F	CAEV	Indicator	Corporate Action Event Indicator	4!c/[8c]/4!c; "CAEV"//code word of 4 characters as defined by S.W.I.F.T.
M	22F	CAMV	Indicator	Corporate Action Event Indicator	4!c/[8c]/4!c; "CAMV"//code word of 4 characters as defined by S.W.I.F.T.
M	25D	PROC	Indicator	Corporate Action Event Indicator	4!c/[8c]/4!c; "PROC"//code word of 4 characters as defined by S.W.I.F.T.

#### Repetitive Optional Subsequence A1 - Linkages

M	16R			Start of Block	LINK
O	20C	PREV	Reference	Related Reference	:4!c//16x; "PREV"// transaction reference number of the original message. This field is mandatory for a cancellation
M	16S			End of Block	LINK

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

M	16S			End of Block	GENL
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#### Mandatory Sequence B – Underlying Securities

M	16R			Start of Block	USECU
M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1!e12!c] 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 Denomination	:4!c//3!a; "DENO"//ISO code of the currency of the asset
O	92A	PRFC	Account	Current factor	:4!c//15d; "PRFC"//current pool factor of an asset or mortgage backed securities
O	92A	NWFC	Balance	Next factor	:4!c//15d; "NWFC"//next pool factor of an asset or mortgage backed securities
M	16S			End of Block	FIA

**Repetitive Mandatory Subsequence B2 – Account Information**

M	16R			Start of Block	ACCTINFO
M	97a	SAFE	Account	Safekeeping account	:4!c//35x; "SAFE"//account with BCL
M	93a	ELIG	Balance	Option B	:4!c/[8c]/4!c/[N]15d; "ELIG"//FAMT" or "UNIT"/ quantity of assets
M	16S			End of Block	ACCTINFO

**End of Mandatory Sequence B – Underlying Securities**

M	16S			End of Block	USECU
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**Optional Sequence D – Corporate Action Confirmation**

M	16R			Start of Block	CADET
M	98a	PAYD/ REDM	Date/Time	Option A	:4!c//8!n; "PAYD"//yyyymmdd for the payment date "REDM"//yyyymmdd for the redemption date "RDTE"//yyyymmdd for the record date Option C: 4!c//8!n6!n; "TAXB"//yyyymmddhhmmss for the deadline for a tax breakdown instruction
O	92a	INTR/ GRSS/ NETT	Rate	Option A	:4!c//[N]15d; "INTR"// interest rate "GRSS"// gross dividend rate "NETT"// net dividend rate
O	90a	OFFR	Price	Option A	:4!c//4!c/15d ; "OFFR"//PRCT//redemption price for nominal amounts "OFFR"//ACTU//ISO currency code

					and redemption amount for units
O	17B	CERT	Flag		:4!c//1!a "CERT"//"Y" to indicate that a certification is required from the account owner
M	16R			End of Block	CADET

Repetitive Optional Sequence E – Corporate Action Options

M	16R			Start of Block	CAOPTN
M	13A	CAON	Indicator	Corporate Action Option Number	:4!c//3!c "CAON"//Number assigned by BCL to identify the available CA options
M	22F	CAOP	Indicator	Option H	:4!c//4!c "CAOP"//"CASH" for distribution of cash
M	17B		Flag		:4!c//4!c DFLT//Default processing flag "Y"

Repetitive Optional Subsequence E2 – Cash Movements

M	16R			Start of Block	CASHMOVE
M	22H	CRDB	Indicator	Option H	:4!c//4!c "CRDB"//"CRED" for credit or "DEBT" for debit
O	97A	CASH	Account		:4!c//35x; "CASH"// TARGET2 account number
M	19A	ENTL	Amount	Option A	:4!c//[N]3!a15d; "ENTL"//currency and amount to be posted
O	19A	RESU	Amount	Option A	:4!c//[N]3!a15d; "RESU"//ISO currency code and amount to be posted (mandatory if field 92B is used)
O	19A	WITL	Amount	Option A	:4!c//[N]3!a15d; "WITL"//ISO currency code and amount to be posted
M	98a	PAYD	Date/Time	Option A	:4!c//8!n; "PAYD"//yyyymmdd for the value date
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d "EXCH"//ISO currency code of the first currency/ISO currency code of the second currency/exchange rate
M	16S			End of Block	CASHMOVE

End of Sequence E – Corporate Action Options

M	16S			Start of Block	CAOPTN
---	-----	--	--	----------------	--------

Optional Sequence F – Additional Information

M	16R			Start of Block	ADDINFO
---	-----	--	--	----------------	---------

O	70E	ADTX	Info	Additional Information	:4!c//10*35x "ADTX"// Additional information about the operation
M	16S			End of Block	ADDINFO

CM=BCL Mandatory

M=Mandatory

O=Optional

#### 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: 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: : 4!c/[8c]/4!c **Mandatory**

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: : 4!c/[8c]/4!c **Mandatory**

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

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]	<b>Mandatory</b>
	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	<b>Optional</b>
Qualifier:	DENO	
BCL usage:	This field is optional. It contains the currency code of the asset.	

:92A: Rate

Format:	: 92A::4!c//[N]15d	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
	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	<b>Optional</b>
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	<b>Optional</b>
	: 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	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Optional</b>
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/BCEELLULL
19A::ENTL//EUR50546,38
98A::PAYD//20070920
16S:CASHMOVE
16S:CAOPTN

```

•

- **Final Maturity**

```

16R:GENL
20C::SEME//1234567810482
20C::CORP//3546346743
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/BCEELLULL  
19A::ENTL//EUR5112918,81  
98A::PAYD//20070920  
16S:CASHMOVE  
16S:CAOPTN

### 3.8. 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.

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options
--------	-----	-----------	--------------------	---------------------	-----------------

#### Mandatory Sequence A - General Information

M	16R			Start of Block	GENL
M	20C	SEME	Reference	Sender's Reference	:4!c//16x; "SEME"// transaction reference number
M	20C	CORP	Reference	Sender's Reference	:4!c//16x; "CORP"// Corporate Action Reference
M	23G	NEWM/ CANC		Function of the Message	4!c/[4!c]; "NEWM" for a new message or "CANC" for a cancellation of a previously sent confirmation
M	22F	CAEV	Indicator	Corporate Action Event Indicator	4!c/[8c]4!c; "CAEV"//code word of 4 characters as defined by S.W.I.F.T.

#### Repetitive Optional Subsequence A1 - Linkages

M	16R			Start of Block	LINK
M	20C	4!c	Reference	Related Reference	:4!c//16x; "PREV"//reference of the linked message which was previously sent "RELA"//reference of the linked message which was previously received "CORP"//reference assigned by the account servicer to unambiguously identify a related CA event
M	16S			End of Block	LINK

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

M	16S			End of Block	GENL
---	-----	--	--	--------------	------

#### Mandatory Sequence B – Underlying Securities

M	16R			Start of Block	USECU
M	35B			Identification of the Financial Instrument	Sub-field 1 [ISIN1le12!c] ISIN code for marketable assets

					Sub-field 2 [4*35x] Generic code for credit claims
--	--	--	--	--	---

Repetitive Mandatory Subsequence B2 – Account Information

M	16R			Start of Block	ACCTINFO
M	97a	SAFE	Account	Safekeeping account	:4!c//35x; "SAFE"//account with BCL
O	93a	ELIG	Balance	Option B	:4!c/[8c]/4!c/[N]15d; "ELIG"//"FAMT" or "UNIT"/ quantity of assets
M	16S			End of Block	ACCTINFO

End of Mandatory Sequence B – Underlying Securities

M	16S			End of Block	USECU
---	-----	--	--	--------------	-------

Repetitive Optional Sequence Subsequence C – Beneficial Owner Details

M	16R			Start of Block	BENODET
M	95a	OWND	Party	Option P or V	Option P: 4!c//4!a2!a2!c[3!c]; "OWND"//identification of the beneficial owner of the specified quantity of securities  Option V: 4!c//10*35 "OWND"//name and address of the beneficial owner of the specified quantity of securities
O	94C	DOMI	Place		:4!c//2!a; "DOMI"//country of domicile of the beneficial owner
M	36B	OWND	Quantity of financial instrument	Quantity of securities owned	:4!c//4!c/15d ; "OWND"//quantity of securities belonging to the beneficial owner specified in the sequence
M	16R			End of Block	BENODET

Mandatory Sequence D – Corporate Action Instruction

M	16R			Start of Block	CAINST
M	13A	CAON	Indicator	Corporate Action Option Number	:4!c//3!c "CAON"//Number assigned by the custodian to identify the available CA options
M	22F	CAOP	Indicator	Option H	:4!c/[8c]/4!c "CAOP"//"CASH" for distribution of cash
M	36a	QINS	Quantity of Financial Instrument	Quantity instructed	Option B: 4!c//4!c/15d; "QINS"//quantity of underlying securities to which this message applies
M	16S			End of Block	CAINST

CM=BCL Mandatory

M=Mandatory

O=Optional

#### **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	<b>Mandatory</b>
Qualifier:	SEME	
BCL usage:	This field contains the reference number assigned by BCL to the message.	

:20C: Corporate Action Reference

Format:	: 4!c//16x	<b>Mandatory</b>
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]	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
Qualifier:	PREV	Reference of the linked message which was previously sent
	RELA	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]	<b>Mandatory</b>
	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	<b>Mandatory</b>
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	<b>Optional</b>
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

Format:	: 95P::4!c//4!a2!a2!c[3!c]	<b>Mandatory</b>
	: 95V::4!c//10*35	
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	<b>Optional</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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	<b>Mandatory</b>
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

```

### 3.9. 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

Detail of MT598 Credit Claim Definition Request Proprietary Message						
Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	20			Client Transaction Reference Number	16x	1
M	12			Sub-Message Type	3!n (= 511)	2
M	77E			Proprietary Message	73x [n*78x]	3

Detail of Proprietary Message Field of 77E tag						
Mandatory Sequence A General Information						
M	16R			Start of Block	GENL	4
M	20C	4!c	Reference	(see qualifier description)	C	5
M	23G			Function of the Message	4!c/[4!c]	6

----> Repetitive Optional Subsequence A1 Linkages						
M	16R			Start of Block	LINK	7
M	20C	4!c	Reference	(see qualifier description)	C	8
M	16S			End of Block	LINK	9

----  End of Subsequence A1 Linkages						
M	16S			End of Block	GENL	10
End of Sequence A General Information						
Mandatory Sequence B Deposit Details						
M	16R			Start of Block	LDDET	11

---->
-------

M	20a	4!c	Reference	(see description)	qualifier	C or D	12
-----							
M	22F	24!c	Indicator	(see description)	qualifier	:4!c//4!c	13
----->							
M	98A	4!c	Date	(see description)	qualifier	:4!c//8!n	14
-----							
----->							
M	19B	4!c	Amount	(see description)	qualifier	:4!c//3!a15d	15
-----							
M	22H	INTP	Indicator	Interest rate Type		:4!c//4!c	16
M	17B	ELGG	Flag	Eligibility through Guarantor		:4!c//1!a	17
-----> Repetitive Mandatory Subsequence B1 Credit Claim Parties							
M	16R			Start of Block		BLPRTY	18
----->							
M	95a	4!c	Party	(see description)	qualifier	P, R or U	19
-----							
----->							
O	94a	4!c	Place	(see description)	qualifier	C, D or G	20
-----							
----->							
M	13a	4!c	Number Identification	(see description)	qualifier	A or B	21
-----							
O	92A	PBDF	Rate	Probability of Default		:4!c//N15d	22
M	16S			End of Block		BLPRTY	23
M	16S			End of Block		LDDET	24
-----  End of Subsequence B1 Credit Claim Parties							
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

#### FORMAT

---

16x

#### 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

#### FORMAT

---

3!n

#### 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

#### FORMAT

---

Option E	73x [n*78x]	(Text) (Text)
----------	----------------	------------------

#### **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

---

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

### PRESENCE

---

Mandatory

### QUALIFIER

---

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

### 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

---

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

### 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:

**LINK** Linkages.

## 8. Field 20C: Reference

### FORMAT

---

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

### PRESENCE

---

Mandatory in an optional sequence

### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N		C	Previous Reference

### 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

---

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

Option D :4!c//25x (Qualifier) (Reference)

### PRESENCE

---

Mandatory

### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	IREF	N		D	Internal Claim Reference
2	O	LDCD	N		C	Claim Identification Number

### 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

---

Option C :4!c//24!c (Qualifier) (Indicator)

### PRESENCE

---

Optional

#### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	GLAW	N		C	Governing law indicator

#### DEFINITION

---

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) .

AT	ES	GR	LU	SI
BE	FI	IE	NL	
DE	FR	IT	PT	

### 14. Field 98A: Date

#### FORMAT

---

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

#### PRESENCE

---

Mandatory

#### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ISSU	N		A	Issuance Date
2	M	VALU	N		A	Value Date
3	M	MATU	N		A	Maturity Date

#### 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

---

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

#### PRESENCE

---

Mandatory

#### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	NOMA	N		B	Currency and Nominal Amount
2	M	OUTS	N		B	Currency and Outstanding Amount

#### 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!c//4!c (Qualifier) (Indicator)

### PRESENCE

---

Mandatory

### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	INTP	N		H	Interest Rate Type

### 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 .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!c//1!a (Qualifier) (Flag)

### PRESENCE

---

Mandatory

### QUALIFIER

---

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

1	M	ELGG	N		B	Eligibility through guarantor flag
---	---	------	---	--	---	------------------------------------

#### DEFINITION

---

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

---

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

### 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:

NATIONAL CENTRAL BANK	SWIFT CODE
CENTRAL BANK OF LUXEMBOURG	BCLXLULL
BANQUE NATIONALE DE BELGIQUE	NBBEBEBB
CENTRAL BANK OF CYPRUS	CBCYCY2N
BANCA D'ITALIA	BITAITRR
BANCO DE ESPANA	ESPBESMM
BANCO DE PORTUGAL	BGALPTPL
BANK OF ENGLAND	BKENGB2L
BANK OF GREECE	BNGRGRAA
BANQUE DE FRANCE	BDFEFR2L
CENTRAL BANK OF IRELAND	IRCEIE2D
CENTRAL BANK OF MALTA	MALTMTMT
DEUTSCHE BUNDES BANK	MARKDEFF
NEDERLANDSCHE BANK	FLORNL2A
OESTERREICHISCHE NATIONALBANK	NABAATWW
SUOMEN PANKKI - FINLANDS BANK	SPFBFIHH
BANK OF SLOVENIA	BSLJSI2X
EESTI PANK	EPBEEE2X
LATVIJAS BANKA	LACBLV2X
NARODNA BANKA SLOVENSKA	NBSBSKBX

## EXAMPLE

---

:95P::DEBT//CORPLULL

:95R::ALTE//123456789012345

## 20. Field 94a: Place

### FORMAT

---

Option C :4!c//2!a (Qualifier) (Country Code)

Option D :4!c//[2!a]/35x (Qualifier) [Country Code] (Place)

Option G :4!c//2\*35x (Qualifier) (Address)

### PRESENCE

---

Mandatory

## QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ADDR	N		G	Address
2	O	CITY	N		D	City
3	O	POST	N		D	Postal Code
4	O	DOMI	N		C	Country of Domicile

## 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 :4!c//3!c0x (Qualifier) (Number)

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

#### **PRESENCE**

---

Optional

#### **QUALIFIER**

---

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

#### **DEFINITION**

---

This qualified generic field specifies:

CASS	Credit Assessment Source	Specifies the credit assessment source.
ECAI	ECAI Harmonized Rating Scale	Specifies the ECAI Harmonized Rating Scale
ENTY	Entity Type	Specifies the Entity Type
CORP	Corporate Sector Type	Specifies the corporate sector to which the party belongs.
PSEC	PSE Class	Specifies the PSE class to which the party belongs.

#### **USAGE RULES**

---

- The qualifier CASS should be followed by a one digit value ranging from 1 to 4.
  - (IRB) stands for Internal Rating Based System;
  - (RT) stands for Rating Tool (a software sold and managed by an ECAI);
  - (ECAI) stands for External Credit Assessment Institution;
  - (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.

ECAI Credit Assessment		Credit Quality Steps		
		1	2	3
Short-Term	FitchRatings	F1+	F1	F2
	Moody's		P-1	P-2
	Standard & Poor's	A-1+	A-1	A-2
Long-Term	FitchRatings	AAA/AA+/AA/AA-	A+/A/A-	BBB+/BBB/BBB-
	Moody's	Aaa/Aa1/Aa2/Aa3	A1/A2/A3	Baa1/Baa2/Baa3
	Standard & Poor's	AAA/AA+/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.

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

- 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:

<b>PSE class</b>	<b>Definition</b>	<b>ECAF treatment</b>
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 :4!c//[N]15d (Qualifier) (Rate)

### PRESENCE

---

Optional

### QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PBDF	N		A	Probability of Default

### 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**

```

:20:<TRN 1>
:12:511

:77E:

:16R:GENL

:20C::SEME//TRN 1

:23G::NEWM

:16S:GENL

:16R:LDEDET

:20D::IREF//0123456789ABCDE0123456789ABCDE

:20C::LDCD//0123456789ABCDE

:22F::GLAW//LU

:98A::ISSU//YYYYMMDD

:98A::VALU//YYYYMMDD

:98A::MATU//YYYYMMDD

:19B::NOMA//EUR99000000000,00

:19B::OUTS//EUR99000000000,00

:22H::INTP//FIXD/VARI/LNGV

:17B::ELGG//Y

:16R:BLPRTY

:95U::DEBT//<DEBTOR NAME>

:95R::ALTE//0123456789ABCDE

:94G::ADDR//<DEBTOR STREET, NUMBER>

:94D::CITY///<<DEBTOR CITY>>

:94D::POST///<DEBTOR POST CODE>

:94C::DOMI//<DEBTOR COUNTRY>

:13A::CASS//1/2/3/4

:13CB::ENTY//C/P

:13A::ECAI//1/2

:13B::CORP//H OR

:13B::PSEC//1/2/3

:92A::PBDF//0,11000

:16S:BLPRTY

:16R:BLPRTY

:95P::CRED//<BIC>

:94C::DOMI//<CREDITOR COUNTRY>

:16S:BLPRTY

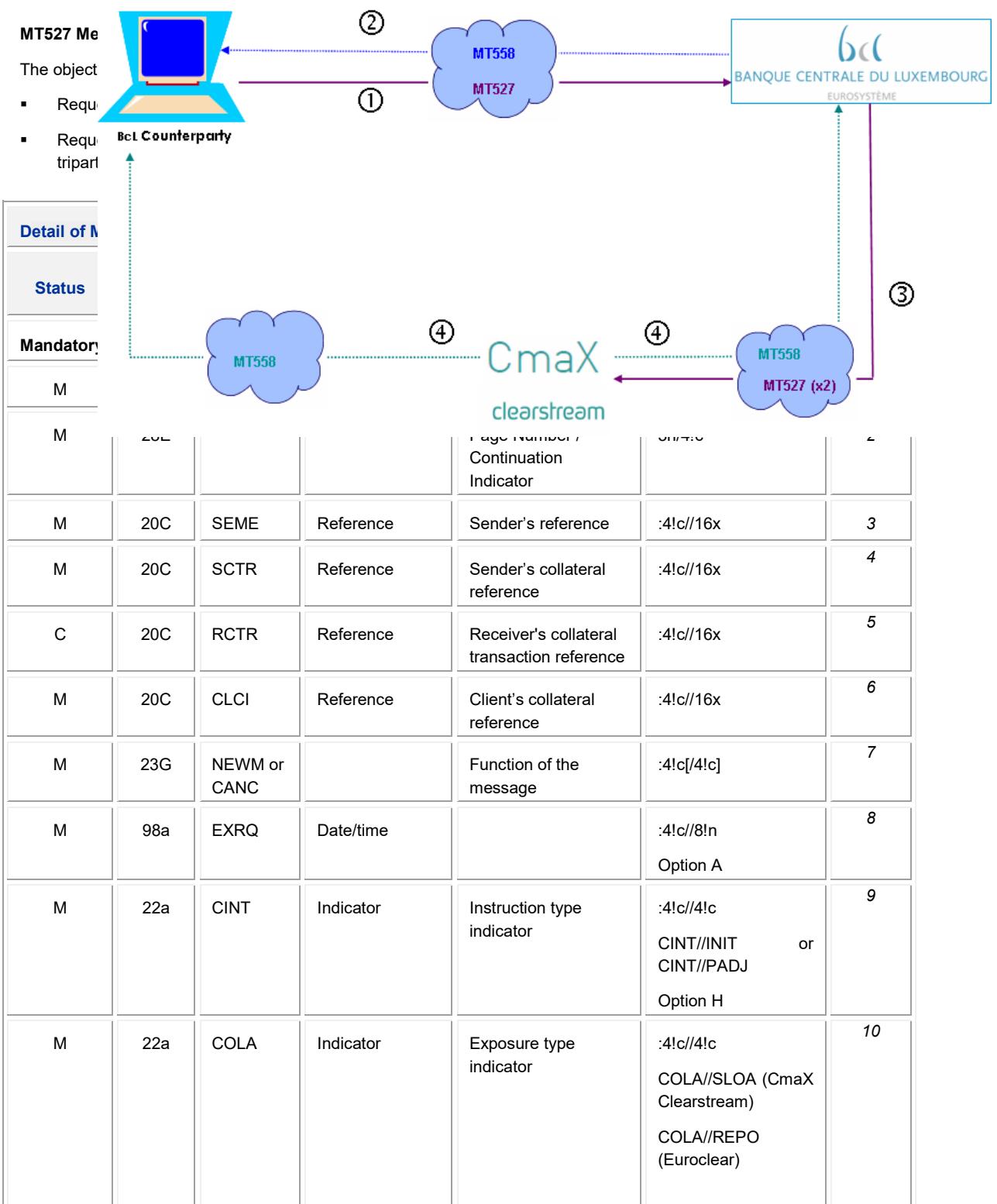
:16R:BLPRTY

```

:95U::GUAR//<GUARANTOR NAME>  
:95R::ALTE//0123456789ABCDE  
:94G::ADDR//<GUARANTOR STREET, NUMBER>  
:94D::CITY///<<GUARANTOR CITY>>  
:94D::POST///<GUARANTOR POST CODE>  
:94C::DOMI//<GUARANTOR COUNTRY>  
:13A::CASS//1/2/3/4  
:13CB::ENTY//C/P  
:13A::ECAI//1/2  
:13B::CORP//H OR  
:13B::PSEC//1/2/3  
:92A::PBDF//0,09000  
  
:16S:BLPRTY  
  
:16R:BLPRTY  
  
:95P::BENF//<BIC>  
:94C::DOMI//<Beneficiary COUNTRY>  
  
:16S:BLPRTY  
  
:16S:LDDET

### 3.10. Collateral Management: MT527 Triparty Collateral Management

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



					Option H	
M	22a	REPR	Indicator	Client indicator	:4!c//4!c REPR//PROV Option H	11
C	22a	AUTA	Indicator	Automatic allocation indicator	:4!c//4!c AUTA//AUTO Option F	12
C	13B	ELIG	Eligibility	Eligibility set profile number	Option B	13

**Mandatory repeatable subsequence A1 – collateral parties**

M	16R			Start of Block	COLLPRTY	14
M	95a	PTYA	Party		:4!c//4!a2!a2!c[3!c] Option P Option R under Euroclear model	15
M	16S			End of Block	COLLPRTY	16
M	16R			Start of Block	COLLPRTY	17
M	95a	PTYB	Party		:4!c//4!a2!a2!c[3!c] Option P Option R under Euroclear model	18
M	16S			End of Block	COLLPRTY	19
M	16R			Start of Block	COLLPRTY	20
M	95a	TRAG	Party		:4!c/8c/34x TRAG/CEDE/xxxx Option R Field not present under Euroclear model	21
M	16S			End of Block	COLLPRTY	22

**End of subsequence A1 collateral parties**

M	16S			End of Block	GENL	23
---	-----	--	--	--------------	------	----

**End of Sequence A General Information**

**Mandatory Sequence B Deal transaction details**

M	16R			Start of Block	DEALTRAN	24
M	98a	TERM	Closing Date		:4!c/[8c]/4!c TERM//OPEN Option B	25
M	19A	TRA	Transaction Amount		:4!c//N]3!a15d Option A	26
C	92a	PRIC	Pricing rate/lending rate fee		Option A	27
C	22F	MICO	Method of interest computation indicator		[8c]/4!c	28
M	16S			End of Block	DEALTRAN	29

**End of Subsequence 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**

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

---

##### **PRESENCE**

Mandatory in mandatory sequence A

---

##### **DEFINITION**

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

---

##### **CODES**

This field must contain the following

GENL	General Information
------	---------------------

---

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

## FORMAT

---

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

## PRESENCE

---

Mandatory in mandatory sequence A

## DEFINITION

---

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

---

Order	M/O	Qualifier	Options	Qualifier Description
1	M	SEME	C	Sender's Message Reference
2	M	SCTR	C	Sender's Collateral Transaction Reference
3	M	CLCI	C	Client's Collateral Instruction Reference
4	M	RCTR	C	Receiver's collateral transaction reference

### DEFINITION and BCL USAGE

---

This qualified generic field specifies:

SEME	Sender's Message Reference	Reference assigned by the Sender to unambiguously identify the message.
SCTR	Sender's Collateral Transaction Reference	<p>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.</p> <p>BCL requires this reference kept unchanged for all MT527 messages relating to the same CmaX exposure. (domestic triparty model)</p>
CLCI	Client's Collateral Instruction Reference	<p>Reference assigned to the instruction by the counterparty.</p> <p>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.</p> <p>Example: 20C::CLCI// TRANSACTION123</p>
RCTR	Receiver's collateral transaction reference	<p>For counterparties using Euroclear as triparty agent, this qualifier must be present and filled as follows:</p> <ul style="list-style-type: none"> <li>Very first MT527 instruction: qualifier to be filled with 'NONREF' (:20C::RCTR/NONREF).</li> <li>Any subsequent MT527 instruction: qualifier to be filled with reference confirmed by Euroclear to the counterparty, then communicated to the BCL (:20C::RCTR/REFPROVIDED).</li> </ul> <p>Qualifier RCTR must not be used under CmaX model.</p>

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

### FORMAT

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

### PRESENCE

Mandatory in mandatory sequence A

### DEFINITION

This field identifies the function of the message.

### CODES

Function must contain one the following code

NEWM	New	New message. The only code word accepted by the BCL for the domestic model.
------	-----	---

CANC	Cancellation	Cancellation message accepted for instructions under the Euroclear model
------	--------------	--

## 8. Field 98a: Date/Time

### FORMAT

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

### PRESENCE

Mandatory in mandatory sequence A

### QUALIFIER

M/O	Qualifier	Options	Qualifier Description
M	EXRQ	A	Execution Requested Date/Time

### DEFINITION AND BCL USAGE

This qualified generic field specifies:

EXRQ	Execution Requested Date/Time	Date/time at which the instructing party requests the instruction to be executed.  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.
------	-------------------------------	--

## 9 - 12. Field 22a: Indicators

### FORMAT

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

### PRESENCE

Mandatory in mandatory sequence A

### QUALIFIER

Order	M/O	Qualifier	Options	Qualifier Description
1	M	CINT	H	Collateral Instruction Type Indicator
2	M	COLA	H	Exposure Type Indicator
3	M	REPR	H	Collateral Receive/Provide Indicator
4	O	AUTA	F	Automatic Allocation Indicator

#### DEFINITION

---

This qualified generic field specifies:

CINT	Collateral Instruction Type Indicator	Specifies the type of collateral instruction.
COLA	Exposure Type Indicator	Specifies the underlying business area/type of trade causing the exposure.
AUTA	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.
REPR	Collateral Receive/Provide Indicator	Specifies whether the client is the collateral taker or giver.

#### 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:

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

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	:4!c/[8c]/30x
--------	---------------

#### PRESENCE

---

Mandatory with triparty agents Clearstream and Euroclear  
**DEFINITION**

This field specifies the basket (eligibility set) defined in the triparty agreement.

#### CODES

---

This field must contain the following

ELIG	DERIVED BASKET	Standard collateral basket
ELIG	EXTENDED BASKET	Extended collateral basket
ELIG	ECB-BCL RESTRICTED	Standard collateral basket
ELIG	ECB-BCL EXTENDED	Extended collateral basket

### 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

COLLPRTY	Collateral Parties
----------	--------------------

### **15. Field 95a: Party**

#### **FORMAT**

---

Option P (domestic)	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option R (Euroclear)	:PTYA/[8c]/5!n	

#### **PRESENCE**

---

Mandatory in mandatory subsequence A1

#### **QUALIFIER**

---

Order	M/O	Qualifier	Options	Qualifier Description
1	M	PTYA	P (CmaX domestic) or R (Euroclear)	Party A

#### **DEFINITION**

---

This qualified generic field specifies:

PTYA	Party A	Instructing party sending the collateral instruction. <ul style="list-style-type: none"> <li>• For an instruction MT527 submitted to BCL for the domestic triparty model, this field must contain the BIC address of the counterparty (format P);</li> <li>• 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)</li> </ul>
------	---------	--

## 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

---

Option P (domestic)	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option R (Euroclear)	:PTYA/[8c]/5!n	

### PRESENCE

---

Mandatory in mandatory subsequence A1

### QUALIFIER

---

Order	M/O	Qualifier	Options	Qualifier Description
2	M	PTYB	P (CmaX domestic) or R (Euroclear)	Party B

### DEFINITION

---

This qualified generic field specifies:

PTYB	Party B	<p>Party B is the counterparty to party A.</p> <p>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)</p> <p>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)</p>
------	---------	---

## 19. 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
----------	--------------------

## 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	:4lc/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)  Data source scheme: CEDE/yyyy,  where yyyy 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

---

Order	M/O	Qualifier	Options	Qualifier Description
3	or	TRAG	R	Triparty Agent

#### 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 (xxxx)
------	----------------	---

### **22. 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
----------	--------------------

## 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

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	TERM	N		B	Closing Date/Time

### DEFINITION

This qualified generic field specifies:

TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction. For any instruction MT527 submitted to BCL, this field must contain the code OPEN.
------	-------------------	--

### CODES

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

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

## 26. Field 19A: Amount

### FORMAT

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

#### PRESENCE

Mandatory

#### QUALIFIER

Order	M/O	Qualifier	Options	Qualifier Description
1	O	TRA	A	Transaction Amount

#### DEFINITION

This qualified generic field specifies:

TRA	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.
-----	--------------------	--

### **27. Field 92a: Pricing rate/lending rate**

#### FORMAT

Option A	:4!c//[N]3!a15d	
----------	-----------------	--

#### PRESENCE

Mandatory with MT527 for triparty agent Euroclear. It shall contain :92A::PRIC//0,000

#### QUALIFIER

Order	M/O	Qualifier	Options	Qualifier Description
1	O	PRIC	A	Agreed rate expressed as a percentage.

#### DEFINITION

---

This qualified generic field specifies:

PRIC	Pricing rate	
------	--------------	--

### 28. Field 22F: Method of interest computation

#### FORMAT

---

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

#### 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

---

Order	M/O	Qualifier	Options	Qualifier Description
1	O	MICO		This field contains the method of interest computation as received on the collateral instruction.

#### 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)	Example of an MT527 message (triparty service Euroclear)
:16R:GENL	:16R:GENL
:28E:1/ONLY	:28E:1/ONLY
:20C::SEME//E527090123482651	:20C::SEME//ABC1200310134BCL
:20C::SCTR//COUNTERPAREXPREF	:20C::SCTR//TPECLRBDTEST
:20C::CLCI//TRANSACTION2	:20C::RCTR//4223923
:23G:NEWM	:20C::CLCI//2014090501
:98A::EXRQ//20140520	:23G:NEWM
:22H::CINT//PADJ	:98A::EXRQ//20140905
:22H::COLA//SLOA	:22H::CINT//PADJ
:22H::REPR//PROV	:22H::COLA//REPO
:22F::AUTA//AUTO	:22H::REPR//PROV
:16R:COLLPRTY	:13B::ELIG/ECLR/00
:95P::PTYA//XXXXXXXX	:16R:COLLPRTY
:16S:COLLPRTY	:95R::PTYA/ECLR/45163
:16R:COLLPRTY	:16S:COLLPRTY
:95P::PTYB//BCLXLULL	:16R:COLLPRTY
:16S:COLLPRTY	:95R::PTYB/ECLR/79950
:16R:COLLPRTY	:16S:COLLPRTY
:95R::TRAG/CEDE/12345	:16S:GENL
:16S:COLLPRTY	:16R:DEALTRAN
:16S:GENL	:98B::TERM//OPEN
:16R:DEALTRAN	:19A::TRAAC//EUR150000000,
:98B::TERM//OPEN	:92A::PRIC//0,000
:19A::TRAAC//EUR250000000,	:22F::MICO//A004
:16S:DEALTRAN	:16S:DEALTRAN

### **3.11. 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 .

Detail of MT 558 Triparty Collateral Status and Processing Advice						
Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
<b>Mandatory Sequence A General Information</b>						
M	16R			Start of Block	GENL	1
M	28E			Page Number / Continuation Indicator	5n/4!c	2
M	20C	SEME	Reference	Sender's reference	:4!c//16x	3
M	20C	CLCI	Reference	Client's Collateral Instruction Reference	:4!c//16x	4
M	20C	CLTR	Reference	Client's Collateral Transaction Reference	:4!c//16x	5
M	23G	INST		Function of the message	:4!c/[4!c]	6
M	98a	EXRQ	Date/time		:4!c//8!n Option A	7
M	22a	CINT	Indicator	Instruction type indicator	:4!c//4!c CINT//INIT or CINT//PADJ Option H	8
M	22a	COLA	Indicator	Exposure type indicator	:4!c//4!c COLA//SLOA Option H	9
M	22a	REPR	Indicator	Client indicator	:4!c//4!c REPR//PROV Option H	10
M	22a	AUTA	Indicator	Automatic allocation indicator	:4!c//4!c	11

					AUTA/AUTO Option F	
--	--	--	--	--	-----------------------	--

**Mandatory repeatable subsequence A1 – collateral parties**

M	16R			Start of Block	COLLPRTY	12
M	95a	PTYA	Client receiving the advice.		Option P or Option R	13
M	16S			End of Block	COLLPRTY	14
M	16R			Start of Block	COLLPRTY	15
M	95a	PTYB	Party		Option P or Option R	16
M	16S			End of Block	COLLPRTY	17
M	16R			Start of Block	COLLPRTY	18
M	95a	TRAG	Party		:4!c/8c/34x TRAG/CEDE/yyyy Option R	19
M	16S			End of Block	COLLPRTY	20

**End of subsequence A1 collateral parties**

**A2 Status – Optional**

M	16R			Start of Block	STAT	21
M	25D		Status		:4!c/[8c]/4!c IPRC//REJT	22
M	16S			End of Block	STAT	23

**End of subsequence A2 Status**

O	70a		Narrative		Option D	24
---	-----	--	-----------	--	----------	----

**Optional Repetitive Subsequence A3 Linkages**

M	16R			Start of Block	LINK	25
M	20C		Reference		RELA :4!c//16x	26
M	16S			End of Block	LINK	27

**End of Subsequence A3 Linkages**

M	16S			End of Block	GENL	28
---	-----	--	--	--------------	------	----

<b>End of Sequence A General Information</b>						
<b>Mandatory Sequence B Deal Transaction Details</b>						
M	16R			Start of Block	DEALTRAN	29
M	98a	TERM	Closing Date		:4!c/[8c]4!c TERM//OPEN Option B	30
M	19A	TRAAC	Transaction Amount		:4!c//[N]3!a15d Option A	31
M	16S			End of Block	DEALTRAN	32
<b>End of Sequence B Deal Transaction Details</b>						

#### 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

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

##### PRESENCE

Mandatory in mandatory sequence A

##### DEFINITION

This field identifies the function of the message.

##### CODES

Function will contain the following code

INST	Instruction Status	Message reporting on an instruction status.
------	--------------------	---

## 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

---

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

### 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

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

## 22. Field 25D: Status

### FORMAT

---

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

### PRESENCE

---

Mandatory in conditional (see rule C2) subsequence A2

### QUALIFIER

---

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

## 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	:4!c//6*35x	(Qualifier)(Narrative)
----------	-------------	------------------------

### PRESENCE

---

Optional in mandatory sequence A

### QUALIFIER

---

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

#### DEFINITION

---

This qualified generic field specifies:

REAS	Reason Narrative	<p>Provides additional reason information on BCL's rejection of the counterparty's message MT527.</p> <p><u>BCL usages:</u></p> <ul style="list-style-type: none"> <li>▪ Sender's reference is not unique</li> <li>▪ Instruction type indicator is incorrect</li> <li>▪ Execution requested date is in the past</li> <li>▪ Exposure type indicator must be SLOA</li> <li>▪ Client indicator must be PROV</li> <li>▪ Automatic allocation indicator must be AUTO</li> <li>▪ Parties specified incorrect</li> <li>▪ Adjustment requested is equal to preceding instruction (<i>this rejection is where the preceding instruction would have been for the same collateral amount</i>)</li> </ul>
------	------------------	---

### 25. Field 16R: Start of block

#### FORMAT

---

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

#### 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

LINK	Linkages
------	----------

### 26. Field 20C: Reference

#### FORMAT

---

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

## PRESENCE

---

Mandatory in optional subsequence A3

## QUALIFIER

---

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	RELA	N		C	Related Message Reference

## DEFINITION

---

This qualified generic field specifies:

RELA	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.

**3.12. List of BIC codes to be used in field 95P:PSET ("Place of settlement")**

Country	SSS name	BIC codes
Austria	Oesterreichische Kontrollbank AG (OeKB)	OEKOATWWXXX
	Oesterreichische Nationalbank	NABAATWWCCB
Belgium	Banque Nationale de Belgique	NBBEBEBBXXX
	Euroclear Bank S.A./N.V.	MGTCBEBEECL
Cyprus	NBB Clearing	NBBEBEBB216
	Cyprus Stock Exchange – Clearing and Settlement	XCYSCY2NXXX
Estonia	Central Bank of Cyprus	CBCYCY2NXXX
	Estonian Central Securities Depository ( EVK)	ECSDEE2XXXX
Finland	APK	APKEFIHHXXX
	Suomen Pankki – Finlands Bank	SPFBFIHHXXX
France	Euroclear France	SICVFRPPXXX
	Banque de France	BDFEFRPPXXX
Germany	Clearstream Germany	DAKVDEFFDOM
	Deutsche Bundesbank	MARKDEFFCCB
Greece	BOGS	BNGRGGRAASSS
	Bank of Greece	BNGRGGRAAXXX
Ireland	Central Bank and Financial Services Authority of Ireland	IRCEIE2DCCB
	Euroclear Bank	MGTCBEBEECL
Italy	Monte Titoli	MOTIITMMXXX
	Banca d'Italia	BITAITRRXXX
Luxembourg	Clearstream Banking Luxembourg S.A.	CEDELULLXXX
	Banque centrale du Luxembourg	BCLXLULLXXX
Malta	LuxCsd	LUXCLULLXXX
	The Central Securities Depository	XMALMTMTXXX
Portugal	Central Bank of Malta	MALTMTMTXXX
	Interbolsa	IBLSPTPPXXX
Slovenia	Banco de Portugal	BGALPTPLCCB
	KDD; Central Clearing and Depository Corporation	KDDSSI22XXX
Spain	Bank of Slovenia	BSLJSI2XXXX
	Iberclear	IBRCESMMXXX
Sweden	SCL Barcelona	XBARESB1XXX
	SCL Bilbao	XBILES21XXX
Sweden	SCL Valencia	XVALESV1XXX
	Banco de Espana	ESPBMESMMCCB
Sweden	Euroclear Sweden AB	VPCSSESSXXX
	Sveriges Riksbank	RIKSSESSCCB

The Netherlands	Euroclear Nederland De Nederlandsche Bank	NECINL2AXXX FLORNL2AXXX
-----------------	--	----------------------------

### 3.13. Domestic Market Practice

#### Austria

##### *Correspondent Central Bank*

###### MT540 - Receive Free

- M 95P: PSET//OEKOATWW<sup>a</sup> or NABAATWWCCB<sup>b</sup>
- M 95P: DEAG//Delivering agent's BIC
- or 95R: DEAG//CEDE/account number<sup>c</sup>
- or 95R: DEAG//ECLR/account number<sup>c</sup>
- 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<sup>a</sup> or NABAATWWCCB<sup>b</sup>
- M 95P: REAG//Receiving agent's BIC
- or 95R: DEAG//CEDE/account number<sup>c</sup>
- or 95R: DEAG//ECLR/account number<sup>c</sup>
- 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 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<sup>a</sup>
- M 95P: PSET//OEKOATWW
- M 95P: DEAG//Delivering agent's BIC<sup>b</sup>
- 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<sup>a</sup>
- M 95P: PSET//OEKOATWW
- M 95P: REAG//Receiving agent's BIC<sup>b</sup>

- 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 = MGTCBEBECL) 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//NBBEBEBB216<sup>a</sup> or NBBEBEBBCCB<sup>b</sup>  
 M 95R: DEAG/NBBE/account number<sup>c</sup>  
 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//NBBEBEBB216<sup>a</sup> or NBBEBEBBCCB<sup>b</sup>  
 M 95R: REAG/NBBE/account number<sup>c</sup>  
 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!n

##### *Clearstream Domestic Link*

###### MT540 - Receive Free

- M 94F: SAFE/ICSD/CEDELULL<sup>a</sup>  
 M 95P: PSET//NBBEBEBB[216]  
 M 95R: DEAG//Counterparty's BIC  
 O 97A: SAFE//account number (xxxx)<sup>b</sup>  
 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<sup>a</sup>  
 M 95P: PSET//NBBEBEBB[216]  
 M 95R: REAG/ Counterparty's BIC  
 O 97A: SAFE//account number (xxxx)<sup>b</sup>

- 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<sup>a</sup> or CBCYCY2N<sup>b</sup>  
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<sup>a</sup> or CBCYCY2N<sup>b</sup>  
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<sup>a</sup> or SPFBFIHH<sup>b</sup>  
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//APKEFIHH<sup>a</sup> or SPFBFIHH<sup>b</sup>
- 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//SICVFRPP<sup>a</sup> or BDFFERPP<sup>b</sup>
- M 95R: DEAG/SICV/account number<sup>c</sup>
- or 95P: DEAG//Delivering agent's BIC<sup>d</sup>
- O 97A: SAFE//account number<sup>e</sup>
- 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//SICVFRPP<sup>a</sup> or BDFFERPP<sup>b</sup>
- M 95R: REAG/SICV/account number<sup>c</sup>
- or 95P: REAG//Receiving agent's BIC<sup>d</sup>
- O 97A: SAFE//account number<sup>e</sup>
- 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!n

d For settlement in Banque de France (PSET=BDFFERPP) 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 5!n) or Euroclear (Format 5!n) 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<sup>a</sup> or MARKDEFFCCB<sup>b</sup>
- O 97A: SAFE//account number<sup>c</sup>
- M 95R: DEAG/DAKV/account number in CBF<sup>d</sup>
- or 95P: DEAG//Delivering agent's BIC<sup>e</sup>
- 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<sup>a</sup> or MARKDEFFCCB<sup>b</sup>
- O 97A: SAFE//account number<sup>c</sup>
- M 95P: REAG/DAKV/account number in CBF<sup>d</sup>
- or 95P: REAG//Receiving agent's BIC<sup>e</sup>
- 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<sup>a</sup>
- M 95P: PSET//DAKVDEFF
- M 95R: DEAG/DAKV/account number in CBF<sup>b</sup>
- 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<sup>c</sup>, plus hyphen and CSD participant account<sup>d</sup> (format 3a-5n)
- or 95Q: SELL//CSD code<sup>c</sup>, plus hyphen and CSD participant account<sup>e</sup> (format 3a-10xn)
- or 95Q: SELL//CSD code<sup>c</sup>, plus hyphen and CSD participant account<sup>f</sup> (format 3a-2a6n)

#### MT542 - Deliver Free

- M 94F: SAFE/ICSD/CEDELULL<sup>a</sup>
- M 95P: PSET//DAKVDEFF
- M 95P: REAG/DAKV/account number in CBF<sup>b</sup>
- 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<sup>c</sup>, plus hyphen and CSD participant account<sup>d</sup> (format 3a-5n)
- or 95Q: BUYR//CSD code<sup>c</sup>, plus hyphen and CSD participant account<sup>e</sup> (format 3a-10xn)
- or 95Q: BUYR//CSD code<sup>c</sup>, plus hyphen and CSD participant account<sup>f</sup> (format 3a-2a6n)

a Mandatory for Clearstream/domestic and domestic/Clearstreram 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 7121 for SegalInter settle.

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 SegalInter settle. 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 SegalInter settle

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 CHxxxxxx).

#### **Greece**

#### *Correspondent Central Bank*

#### MT540 - Receive Free

- M 95P: PSET//BNGRGRAASSS<sup>a</sup> or BNGRGRAA<sup>b</sup>
- M 95P: DEAG//Delivering agent's BIC
- O 95R: DECU/ECLR/Deliverer's custodian's account number<sup>c</sup>
- or 95R: DECU/CEDE/Deliverer's custodian's account number<sup>c</sup>
- 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<sup>a</sup> or BNGRGRAA<sup>b</sup>
- M 95P: REAG//Receiving agent's BIC
- O 95R: RECU/ECLR/Receiver's custodian's account number<sup>c</sup>
- or 95R: RECU/CEDE/Receiver's custodian's account number<sup>c</sup>
- 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<sup>a</sup>, NTMAIE2D<sup>b</sup> or IRCEIE2DCCB<sup>c</sup>
- M 95R: DEAG/ECLR/account number<sup>d</sup>
- or 95P: DEAG//Delivering agent's BIC<sup>e</sup>
- 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<sup>a</sup>, NTMAIE2D<sup>b</sup> or IRCEIE2DCCB<sup>c</sup>
- M 95P: REAG/ECLR/account number<sup>d</sup>
- or 95P: REAG//Receiving agent's BIC<sup>e</sup>
- 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/5!n

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<sup>a</sup>
- 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<sup>a</sup>
- O 95P: BUYR//Beneficiary's BIC, if different from REAG  
or 95Q: BUYR//Beneficiary's name, if different from REAG

<sup>a</sup> For settlement in Euroclear the data source scheme is ECLR/5!n

## Italy

### *Correspondent Central Bank*

#### MT540 - Receive Free

- M 95P: PSET//MOTIITMM<sup>a</sup> or BITAITRR<sup>b</sup>
- M 95P: DEAG//Delivering agent's BIC<sup>c</sup>
- 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<sup>a</sup> or BITAITRR<sup>b</sup>
- M 95P: REAG//Receiving agent's BIC<sup>c</sup>
- 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 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<sup>a</sup>
- 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<sup>a</sup>
- 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 = MGTCBEBECL) transactions

**Malta**

*Correspondent Central Bank*

MT540 - Receive Free

- M 95P: PSET//XMALMTMT<sup>a</sup> or MALTMTMT<sup>b</sup>  
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//XMALMTMT<sup>a</sup> or MALTMTMT<sup>b</sup>  
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//CEDELULL<sup>a</sup> or BCLXLULL<sup>b</sup>  
M 95R: DEAG/CEDE/account number<sup>c</sup>  
or 95P: DEAG//Delivering agent's BIC<sup>d</sup>  
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//CEDELULL<sup>a</sup> or BCLXLULL<sup>b</sup>

- M 95R: REAG/CEDE/account number<sup>c</sup>  
oOr 95P: DEAG//Delivering agent's BIC<sup>d</sup>  
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!n

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<sup>a</sup>  
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<sup>a</sup>  
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!n

**The Netherlands**

*Correspondent Central Bank*

MT540 - Receive Free

- M 95P: PSET//NECINL2A<sup>a</sup> or FLORNL2A<sup>b</sup>  
M 95P: DEAG//Delivering agent's BIC<sup>d</sup>  
M 97A: SAFE//Delivering agent account number<sup>e</sup>  
O 95P: SELL//Ordering party's BIC, if different from DEAG  
or 95Q: SELL//Ordering party's name, if different from DEAG  
O 97A: SAFE//account number of the ordering party<sup>e</sup>

MT542 - Deliver Free

- M 95P: PSET//NECINL2A<sup>a</sup> or FLORNL2A<sup>b</sup>  
M 95P: REAG//Receiving agent's BIC<sup>d</sup>

- M 97A: SAFE//Receiving agent account number<sup>e</sup>
- O 95P: BUYR//Beneficiary's BIC, if different from REAG
- or 95Q: BUYR//Beneficiary's name, if different from REAG
- O 97A: SAFE//account number of the ordering party<sup>e</sup>

- a Settlement of fixed income securities
- b Settlement of credit claims
- c For the settlement in Euroclear Nederland (PSET= NECINL2A) the account scheme is EGSP/12!n
- d For the settlement in The Netherlandsche Bank (FLORN2A) the DEAG/REAG are to be specified with their BIC
- e When Euroclear and Clearstream are involved in the settlement chain field 97A at the level of the BUYR/SELL becomes mandatory. Field 97A:SAFE// shall contain the client account number in Clearstream (Format 5!n) or Euroclear (Format 5!n) 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

- M 94F: SAFE/ICSD/CEDELULL<sup>a</sup>
- M 95P: PSET//NECINL2A
- M 95R: DEAG/EGSP/12!n – the Euroclear Group Single Platform or EGSP code
- or 95P: DEAG//Delivering agent's BIC
- M 95P: SELL//Ordering party's BIC, if different from DEAG
- or 95Q: SELL//Ordering party's name, if different from DEAG
- M 97A:SAFE//Ordering's party's account

#### MT542 - Deliver Free

- M 94F: SAFE/ICSD/CEDELULL<sup>a</sup>
- M 95P: PSET//NECINL2A
- M 95R: REAG/ EGSP/12!n – 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<sup>b</sup>
- or 95Q: BUYR//Beneficiary's name, if different from REAG<sup>b</sup>
- M 97A:SAFE//Beneficiary's account<sup>b</sup>

a Mandatory for Clearstream/domestic and domestic/Clearstreram transactions. This field is not used for internal Clearstream (PSET = CEDELULL) or Euroclear bridge (PSET = MGTCBEBECL) transactions

b Mandatory for Clearstream/domestic and domestic/Clearstreram transactions

### **Portugal**

#### *Correspondent Central Bank*

#### MT540 - Receive Free

- M 95P: PSET//XCVMPPTPP<sup>a</sup> or BGALPTPLCCB<sup>b</sup> or BGALPTPL<sup>c</sup>
- 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// XCVMPPTPP<sup>a</sup> or BGALPTPLCCB<sup>b</sup> or BGALPTPL<sup>c</sup>
- 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

- M 95P: PSET//KDDSSI22<sup>a</sup> or BSLJSI2X<sup>b</sup>
- M 95R: DEAG/KDDS/KDD member code<sup>c</sup>
- 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//KDDSSI22<sup>a</sup> or BSLJSI2X<sup>b</sup>
- M 95P: REAG/KDDS/KDD member code<sup>c</sup>
- 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/15c1!a9n 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 1!a)

***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 ESPBESMMCCB<sup>a</sup>
- 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 ESPBESMMCCB<sup>a</sup>
- 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.

### 3.14. Status and Reason Codes

List of the main combinations of Status and Reason qualifiers and codes that are used by BCL with their meanings.

:23G: Function		:25D: Status		:24B:Reason		Description
Code	Qualifier	Code	Qualifier	Code		
CAST	CPRC	CAND				Cancelled
CAST	CPRC	CANP				Cancellation request is pending
CAST	CPRC	DEND	DEND	DPRG		Denied since settlement in progress
CAST	CPRC	REJT	REJT	NRGN		Original instruction not found
INST	IPRC	CAND	CAND	CANI		Cancelled by yourselves
INST	IPRC	CAND	CAND	CANS		Cancelled by system
INST	IPRC	CAND	CAND	CSUB		Cancelled by depository
INST	IPRC	CAND	CAND	NARR		Narrative - cancellation request
INST	IPRC	CANP				Pending cancellation
INST	IPRC	PACK				Instruction accepted for further processing
INST	IPRC	REJT	REJT	DDAT		Unrecognised or invalid settlement date
INST	IPRC	REJT	REJT	DQUA		Unrecognised or invalid settlement quantity
INST	IPRC	REJT	REJT	DSEC		Unrecognised or invalid financial instrument identification
INST	IPRC	REJT	REJT	DTRD		Unrecognised or invalid trade date
INST	IPRC	REJT	REJT	NARR		Narrative - rejection reason
INST	IPRC	REJT	REJT	DSEC		Asset not eligible
INST	IPRC	REJT	REJT	SAFE		Unrecognised or invalid safekeeping account
INST	IPRC	REJT	REJT	SETR		Unrecognised or invalid settlement transaction type
INST	MTCH	MACH				Matched
INST	MTCH	NMAT				Unmatched
INST	SETT	PEND	PEND	BLOC		Account blocked
INST	SETT	PEND	PEND	FUTU		Awaiting settlement date
INST	SETT	PEND	PEND	NARR		Narrative - pending reason
INST	SETT	PEND	PEND	NCON		Settlement confirmation not received from domestic market
INST	SETT	PENF	PENF	CLAC		Counterparty insufficient securities
INST	SETT	PENF	PENF	COLL		Securities are pledged as collateral.
INST	SETT	PENF	PENF	LACK		Lack of securities on your account
INST	SETT	PENF	PENF	NARR		Narrative - pending reason
INST	SETT	PENF	PENF	NCON		Settlement confirmation not received from domestic market

#### **4. Annexes**



