TECHNICAL REPORT

ISO/TR 7775

Securities — Scheme for message types

Valeurs mobilières — Types de messages

Contents

Foreword

ISO (the International Organization for Standardization) is a worldwide federation of national standards bodies (ISO member bodies). The work of preparing International Standards is normally carried out through ISO technical committees. Each member body interested in a subject for which a technical committee has been established has the right to be represented on that committee. International organizations, governmental and non-governmental, in liaison with ISO, also take part in the work. ISO collaborates closely with the International Electrotechnical Commission (IEC) on all matters of electrotechnical standardization.

The main task of technical committees is to prepare International Standards, but in exceptional circumstances a technical committee may propose the publication of a Technical Report of one of the following types:

— type 1, when the required support cannot be obtained for the publication of an International Standard, despite repeated efforts;

— type 2, when the subject is still under technical development or where for any other reason there is the future but not immediate possibility of an agreement on an International Standard;

— type 3, when a technical committee has collected data of a different kind from that which is normally published as an International Standard ("state of the art", for example).

Technical Reports of types 1 and 2 are subject to review within three years of publication, to decide whether they can be transformed into International Standards. Technical Reports of type 3 do not necessarily have to be reviewed until the data they provide are considered to be no longer valid or useful.

ISO/TR 7775, which is a Technical Report of type 2, was prepared by Technical Committee ISO/TC 68, *Banking, securities and other financial services*, Subcommittee SC 4, *Securities*.

This document is being issued in the Technical Report (type 2) series of publications (according to subclause G.3.2.2 of part 1 of the ISO/IEC Directives, 1995) as a "prospective standard for provisional application" in the field of securities because there is an urgent need for guidance on how standards in this field should be used to meet an identified need.

This document is not to be regarded as an "International Standard". It is proposed for provisional application. Comments on the content of this document should be sent to the ISO Central Secretariat.

A review of this Technical Report (type 2) will be carried out not later than three years after its publication with the options of: extension for another three years; conversion into an International Standard; or withdrawal.

This second edition cancels and replaces the first edition (ISO 7775:1991 and ISO 11521:1996), of which it constitutes a technical revision.

Annex A of this Technical Report is for information only.

Introduction

In the conduct of the securities business, vast and diverse information must be exchanged between banks, brokers, dealers, investment managers, clients, clearing organizations, depositories and other professional institutions. The number of securities issues, market operators, transactions processed and their monetary value increases continually, reflecting the international expansion of the market. Coupled with complex securities products, settlement procedures and administrative responsibilities, this expansion has created the need to rationalize the information flow and to create a forward looking environment capable of accommodating an expanding range of services of which electronic telecommunications is the core. International Standards for the content and the format of major types of securities and industry messages have been developed to permit greater efficiency, accuracy and timeliness in the execution of transactions.

Securities — Scheme for message types

1 Scope

This Technical Report describes the content and format of message types for use by professionals engaged in the securities business. This Technical Report covers the instructions, information and other types of communication between the involved parties in the trading, receipt and delivery, as well as the administrative area of the international securities business. The standard applies to messages transmitted in writing, by way of forms, telex or data telecommunication. The standard applies to the core of a message, which is independent from the communication method, but when using data telecommunication the format of the message fields described in clauses 8 and 9 should be used. The header and trailer format has not been specified in this Technical Report, as it relates to such factors as the transmission medium and bilateral agreements between the sender and the receiver of a message. However, the header shall at least identify the sender, the receiver and the message date and type.

If, on account of bilateral agreement between the sender and the receiver, a message which is part of this Technical Report is to be protected by a test or other authentication device, the data relating to such authentication device is not to be included in the text of these message types.

2 Normative references

The following standards contain provisions which, through reference in this text, constitute provisions of this Technical Report. At the time of publication, the editions indicated were valid. All standards are subject to revision, and parties to agreements based on this Technical Report are encouraged to investigate the possibility of applying the most recent editions of the standards indicated below. Members of IEC and ISO maintain registers of currently valid International Standards.

ISO 3166: 1993, *Codes for the representation of names of countries.*
ISO 4217: 1995, *Codes for the representation of currencies and funds.*
ISO 6166: 1994, *Securities - International securities identification numbering system (ISIN).*
ISO 8532: 1995, *Securities - Format for transmission of certificate numbers.*
ISO 8601: 1988, *Data elements and interchange formats - Information interchange - Representation of dates and times.*
ISO 9362: 1994, *Banking - Banking telecommunication messages - Bank identifier codes.*
ISO 10383: 1992, *Codes for exchanges and regulated markets - Market identifier codes (MIC).*

3 Definitions

For the purposes of this Technical Report, the following definitions apply.

3.1 Definitions of generally used terms

3.1.1

A message
is a communication containing one or more transactions or related information.

3.1.2

A message type (MT)
is a specific classification for messages which have (a) defined function(s) and content.

3.1.3

A message type code
is a code that designates the function and/or the action requested by the message. It is always a three-digit code.

3.1.4

A field
is a data element, identified by a field tag or a name in a message text.

3.1.5

A field tag
is a unique string of characters used in formatted messages which identifies the meaning of the associated data field.

NOTE - The characters may be two figures or two figures and one capital letter in the third position. A small letter in this third position indicates that different options exist in using that field. The options, together with the field descriptions, are specified in clauses 10 or 11, except option "s" which is described in 6.4.

3.1.6

A subfield
is a predetermined division of a field.

NOTE - A field may be composed of two or more subfields. Where necessary, subfields are separated by special symbols, e.g., "/", "//".

3.1.7

A format
describes the structure of the data in the field for telecommunications processing.

3.2 Definitions of message types

3.2.1

An MT 500 order to buy
is an instruction sent by the client, or its authorized representative, to buy a given quantity of an identified security under specified conditions.

3.2.2

An MT 501 order to sell
is an instruction sent by the client, or its authorized representative, to sell a given quantity of an identified security under specified conditions.

3.2.3

An MT 510 confirmation of purchase or sale
is sent by the executing party providing for the accounting in detail for the securities as well as the payment side of the deal.

3.2.4

An MT 512 securities trade confirmation
is exchanged between the counterparties to a securities trade to confirm the details of a new trade between the parties, an amendment of a previously agreed trade or a cancellation of a trade. It may also include, where necessary, the settlement details of the trade.

3.2.5

An MT 516 securities loan confirmation
is sent by one financial institution to another to confirm the details of a new securities loan, a partial recall or return of securities previously out on loan, or the close-out of a securities loan.

3.2.6

An MT 519 advice of execution
is a report sent by the executing party to give brief and early information about a securities deal.

3.2.7

An MT 520 receive securities free
instructs the receiver of the message to receive specified securities, physically or by book-entry, from a specified party without paying an amount of money.

3.2.8

An MT 521 receive securities against payment
instructs the receiver of the message to receive specified securities, physically or by book-entry, from a specified party, and to remit a specified amount of money in payment.

3.2.9

An MT 522 deliver securities free
instructs the receiver of the message to deliver specified securities, physically or by book-entry, to a specified party without receiving payment.

3.2.10

An MT 523 deliver securities against payment
instructs the receiver of the message to deliver specified securities, physically or by book-entry, to a specified party and to receive a specified amount of money.

3.2.11

An MT 525 inter-depository/clearing system receive/deliver transaction
is sent between central securities depositories (CSDs), to preadvise, instruct, cancel, confirm, refuse, reverse, advise, supplement, amend, acknowledge, reject or inform about securities receipt or delivery transactions, physically or by book entry, from or to a specified party, free or against payment.

3.2.12

An MT 526 general securities lending/borrowing message

is sent by one financial institution to another to list specified securities available or no longer available for lending by the lender or its agent, request the borrowing of a specified security from the lender or its agent, notify the borrower or its agent of a partial or total return of securities out on loan, notify the lender or its agent of a partial or total return of securities borrowed, request the potential lender to hold specified securities until further notice, confirm that specified securities are being held, or request the potential borrower to confirm a securities loan or cancel a request to hold securities until further notice.

3.2.13
An MT 530 confirmation of receipt free
confirms with all details the receipt of specified securities, physically or by book-entry, from a specified party, free of payment.

3.2.14
An MT 531 confirmation of receipt against payment
confirms the receipt of specified securities, physically or by book-entry, from a specified party against a specified amount of money. It may include itemized accounting details.

3.2.15
An MT 532 confirmation of delivery free
confirms with all details the delivery of specified securities, physically or by book-entry, to a specified party, free of payment.

3.2.16
An MT 533 confirmation of delivery against payment
confirms a delivery of specified securities, physically or by book-entry, to a specified party against a specified amount of money. It may include itemized accounting details.

3.2.17
An MT 534 notice of settlement
is sent by a custodian to a financial institution, or between interested parties involved in a securities transaction. It reports the execution status of a securities trade being settled. In particular, it advises the receiver of a problem encountered in 1) executing a settlement instruction sent by the receiver or 2) dealing with another party attempting to deliver securities in favour of the receiver or requesting information on a receipt of securities expected from the sender acting on behalf of the receiver.

3.2.18
An MT 539 advice of receipt/delivery of securities
gives early information, without all details, of a receipt or delivery of securities. It covers receipts and deliveries, both free and against payment. It will normally be followed by the complete confirmation (MT 530 to MT 533). The message may also contain a request for instructions.

3.2.19
An MT 550 notice of rights
is sent by a custodian to its customer, or between interested parties, to provide details of rights to a current or future debt or equity subscription. This message normally requires a response.

3.2.20
An MT 551 notice of event
is sent to give particulars of an event affecting a security including an early notice of rights, an early notice of money income or of income in the form of securities declared but not yet booked. This message is for information only and normally does not require a response.

3.2.21

An MT 552 notice of offer or privilege

is sent by a custodian to its customer, or between interested parties, and describes an offer by a third party in respect of a specified security in return for cash, other securities or other derived products or combinations of these. It also covers privileges in the conditions of the specified security. This message normally requires a response.

3.2.22

An MT 553 instruction to a custodian

is sent to a custodian or a party acting as such relative to a specific right, event, offer or privilege and instructs the receiver of the message to take specified action(s).

3.2.23

An MT 554 advice of money income

is used to notify the receiver of the message, which could be a party having a custody account with the sender or the counterparty of the sender in a transaction, of credit(s) and debit(s) related to cash income derived from securities held in custody, or being dealt in, that have or will take place.

3.2.24

An MT 555 advice of income in the form of securities

is used to notify the receiver of the message, which could be a party having a custody account with the sender or the counterparty of the sender in a transaction, of credit(s) and debit(s) related to income in the form of additional securities derived from securities held in custody or being traded in, that have or will take place.

3.2.25

An MT 556 advice of redemption

is normally sent by a custodian to its customer, or between interested parties, to give notice of a forthcoming redemption or maturity, or to give advice of the money amount and details of the completed redemption.

3.2.26

An MT 557 advice of securities proceeds

is sent by an intermediary financial institution acting as a collection agent in response to a presentation of coupons, bonds or other securities due for payment, to give advice of details and disposition of proceeds. This message is used for wholesale transactions between financial intermediaries.

3.2.27

An MT 559 paying agent's claim

is used to claim reimbursement of income or redemption proceeds or a combination of both. This message also accommodates a claim for payment of fees and expenses from the principal paying agent.

3.2.28

An MT 560 notice of bond or shareholders' meeting

is sent by a custodian or other interested party, such as transfer agent. It requests the receiver to inform its customers about meeting(s) of a company and invites the holders to give proxies or authorization and instructions to vote on the securities held.

3.2.29

An MT 561 proxy or authorization and instructions to vote

is sent to a custodian by a party authorized to give voting instructions concerning securities held by the custodian. It may also be sent between interested parties. It may or may not give voting

instructions regarding individual proposals. It may also convey an instruction and authorization to issue a proxy form and/or admission card to a third party.

3.2.30

An MT 562 corporate action status report
is sent by a custodian to its customer, or between interested parties, to advise a change in the status of a corporate action transaction previously instructed by or executed on behalf of the receiver. It may also acknowledge the receipt of an instruction or advise a change in the status of a transaction following a corporate action notice previously sent for which the custodian executed transactions on behalf of the customer but for which no instructions from the customer was required or received. This message must not be used to advise or confirm trade related transactions such as the receipt and delivery of securities.

3.2.31

An MT 563 corporate action confirmation
is sent by a custodian to its customer, or between interested parties, to confirm the completion of a corporate action. It may be used following a previously received instruction or following a previously sent corporate action notice regarding a transaction executed on behalf of the receiver and for which there were no instructions necessary, or standing orders applied. A corporate action confirmation may also be sent as a confirmation of the final execution following an MT 562 advising the receiver of the change of status of the same corporate action transaction.

3.2.32

An MT 570 request for statement
is sent to request a statement of holdings (MT 571), transactions (MT 572), pending transactions (MT 573), open orders (MT 574) or numbers (MT 577). The sender can request either a complete statement or a statement of one or more specified securities within the account or specified sub-accounts, or in the case of a request for an MT 573, all or selected reasons why the transactions are pending.

3.2.33

An MT 571 statement of holdings
is sent by a custodian to a financial institution for which it holds securities. It lists, as at a specified date, the quantity and identification of one or more securities and/or other holdings, in one or more sub-accounts, held by the sender for the receiver or the receiver's customer. The statement may include securities held by the custodian with sub-custodians.

3.2.34

An MT 572 statement of transactions
is sent by a custodian to a financial institution for which it holds securities. It lists the details of all the increases and decreases of holdings which have occurred during a specified period in a safekeeping account or specified sub-accounts or in a particular security in that account or sub-accounts of the receiver or the receiver's customer.

3.2.35

An MT 573 statement of pending transactions
is sent by a custodian to a financial institution for which it holds securities, identifying all transactions, or those relating to one or more specified securities, as at a specified date, in one or more specified sub-accounts, for which instructions have been received but have not yet been effected. The statement may also include future settlements or forward transactions which have become binding on the receiver.

3.2.36

An MT 574 statement of open orders

is sent by a party which has accepted one or several orders to buy and/or sell securities. It identifies all or selected open orders, which have not yet been legally agreed, by security, in all or selected safekeeping accounts or sub-accounts, as at a specified date.

3.2.37

An MT 577 statement of numbers

is sent to give certificate numbers of securities. This is a stand-alone message and does not supplement any other message. More than one statement of numbers can be sent relating to the same event.

3.2.38

An MT 579 certificate number(s)

is sent by a custodian to a financial institution, to replace or supplement the "Certificate numbers" field in a primary message. It can be sent only on the same day as that primary message.

3.2.39

An MT 580 instruction to an international clearing system

is sent by a member of an international clearing system to the international clearing system, to instruct the receiver about the receipt/delivery of securities from/to another member, or from/to an entity external to the international clearing system via book entry or physical transfer.

3.2.40

An MT 581 collateral adjustment message

is sent from one financial institution to another, to claim or notify an increase or decrease to a collateral amount, resulting from a change in the value of the existing collateral amount relative to securities on loan. It cannot be used to instruct a financial institution to transfer collateral.

3.2.41

An MT 582 reimbursement claim or advice

is sent by one financial institution to another, to claim reimbursement of funds paid by the sender on behalf of the receiver and/or securities received by the receiver which are due to the sender. It may also be used to advise the receiver that funds and/or securities have been, or will be, remitted by the sender in favour of the receiver.

3.2.42

An MT 583 depot management advice

is sent by a custodian to a financial institution, or by a financial institution to other interested parties. It is used to advise a change in the status for good delivery, or another change in the status (e.g., intra-position transfer), of the specified security(ies) within a holding(s). It provides details on one transaction or event. This message should not be used to advise of a movement to or from a position which is directly related to a securities trade or to a corporate action or to advise of an event/change affecting the entire holding (i.e., it should relate to a specific underlying transaction and/or instruction affecting the specified security).

3.2.43

An MT 585 inter-depository/clearing system administrative transactions

is sent between CSDs concerning movements of securities which are not associated with a specific securities purchase or sale.

3.2.44

An MT 592 request for cancellation
is used to request the cancellation of a previous message or transaction.

3.2.45

An MT 595 queries message
is used to request further information about a previous message.

3.2.46

An MT 596 answers message
is used to reply to a request for cancellation or a queries message.

4   Structure of the codes of message types

4.1   Message types (MT)

A message type is identified by a three-digit code beginning with the digit 5.

4.2   Groups

The following groups of message types have been identified:

4.2.1   Trade initiation messages

MT 500: order to buy
MT 501: order to sell

4.2.2   Trade confirmation messages

MT 510: confirmation of purchase or sale
MT 512: securities trade confirmation
MT 519: advice of execution

4.2.3   Settlement instruction messages

MT 520: receive securities free
MT 521: receive securities against payment
MT 522: deliver securities free
MT 523: deliver securities against payment
MT 580: instruction to an international clearing system

4.2.4   Settlement confirmation and advice messages

MT 530: confirmation of receipt free
MT 531: confirmation of receipt against payment
MT 532: confirmation of delivery free
MT 533: confirmation of delivery against payment
MT 534: notice of settlement
MT 539: advice of receipt/delivery of securities
MT 583: depot management advice

4.2.5 Corporate action messages

MT 550: notice of rights
MT 551: notice of event
MT 552: notice of offer or privilege
MT 553: instruction to a custodian
MT 554: advice of money income
MT 555: advice of income in the form of securities
MT 556: advice of redemption
MT 557: advice of securities proceeds
MT 559: paying agent's claim
MT 560: notice of bond- or shareholders' meeting
MT 561: proxy or authorization and instructions to vote
MT 562: corporate action status report
MT 563: corporate action confirmation

4.2.6 Statements and certificate number(s)

MT 570: request for statement
MT 571: statement of holdings
MT 572: statement of transactions
MT 573: statement of pending transactions
MT 574: statement of open orders
MT 577: statement of numbers
MT 579: certificate number(s)

4.2.7 Securities lending & cash and collateral adjustment messages

MT 516: securities loan confirmation
MT 526: general securities lending/borrowing message
MT 581: collateral adjustment message
MT 582: reimbursement claim or advice

4.2.8 Inter-depository messages

MT 525: inter-depository/clearing system receive/deliver transactions
MT 585: inter-depository/clearing system administrative transactions

4.2.9 Common group

MT 592: request for cancellation
MT 595: queries
MT 596: answers

5 Conventions for the format of standardized message text

5.1 Character representation

Characters used in a field can be any of the characters defined in relevant International Standards, except communication control or field separator codes:

n	numeric character only
a	alphabetic character only
á	alpha numeric character
x	any character of the permitted character set including spaces but excluding "carriage return" and "line feed"
d	represents a numeric value which always takes the same form. The integer part must contain

at least one digit. The fractional part may be omitted but the decimal comma must remain. Neither spaces nor any other symbols are permitted.

ƀ   space

NOTE - In accordance with earlier documents, this Technical Report represents the characters used in the way described above; however, in some International Standards other symbols for the representation of characters are used.

5.2   Length indications

nn   fixed length
nn   maximum length
nn * nn maximum number of subfields (= lines) times maximum subfield length

The length includes the decimal comma.

5.3   Optional subfield delimitation

In the specification of a particular field format, optional subfields appear in brackets [...].

5.4   Address representation

An "s" in the third position of a field tag represents address options. These are to be represented in one of the following ways:

A	Account number line optional	[/34x]
	and system related identifier	16x
B	Account number line optional	[/34x]
	and branch identification	35x
C	Account number line only	/34x
D	Account number line optional	[/34x]
	and full postal address	4*35x
E	Code FREE or APMT	4a
	and account number line optional	[/34x]
	and system related identifier	16x
F	Code FREE or APMT	4a
	and account number line optional	[/34x]
	and full postal address	4*35x

NOTE - It is recommended that in options A and E the Bank Identifier Code (BIC) be used as the system related identifier.

5.5   Currency and country codes representation

For the representation of names of currencies, the three-letter code of ISO 4217 is to be used. For the representation of names of countries, the two-letter code of ISO 3166 is to be used.

6 Table of fields in numeric order

Note: Where the same field tag has more than one field description, the first listing of the field is that of the general field description.

7   Table of fields in alphabetic order

**Field
tag**   **Field description**

                                                                                            Details

8 General description of fields

NOTE - Clause 8 "General description of fields" includes the description of all fields used. When a field has special applications (with the same or a different one) in (an)other message type(s) this is indicated by reference to clause 9 "Message types and field descriptions related to specific message types", where the specific descriptions are given.

Field Tag	Narrative	Format

8.1 - Header

The header is dependent on the transmission system and sufficiently identifies at least the sender, the receiver, the date of the message and the message type. The header immediately precedes the message text.

8.2 11a MT and date of original message Options R,S 3n / 6n / [35x]

The first subfield of this field identifies the message type code (e.g., 512) of a related message; the second subfield identifies the date on which that message was sent; the optional third subfield provides further identification of the original message.

Option R refers to a message received by the sender. Option S refers to a message sent by the sender.

This field is called "MT and date of the original instruction/notice" (MT 562, 563), "MT and date of the original instruction" (MT 573) and "MT and date of original order" (MT 574).

Special application in MT 562, 563 - 9.5.2, 592 - 9.9.2.

Used in MT(s): 534, 562, 563, 573, 574, 583, 592, 595, 596

8.3 12 Message type 3n

This field specifies the type of statement requested. It must contain one of the following message type codes: 571, 572, 573, 574, 577.

Used in MT(s): 570

8.4 18A Number of repetitive parts 5n

This field specifies the number of times the repetitive part directly preceding this field appears in the message.

It is called "Number of transactions" (MT 525, 585).
Special application in MT 560, 561 - 9.5.2, 571, 572, 573 - 9.6.2.

Used in MT(s): 525,553, 560, 561, 571, 572, 573, 574, 585

8.5 19 Sum of net proceeds 17d

This field specifies the sum of the net proceeds of the underlying transactions.

Used in MT(s): 554, 559

8.6   20   Transaction reference number (TRN)   16x

This field gives a unique identifier of a transaction assigned by the sender.

It is called "Message reference number" (MT 525, 585), "Sender's transaction reference number" (MT 525, 585), and "Sender's related transaction reference number" (MT 525).

Special application in 525, 585 - 9.8.2.

Used in MT(s): 500, 501, 510, 512, 516, 519, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 550, 551, 552, 553, 554, 555, 556, 557, 559, 560, 561, 562, 563, 570, 571, 572, 573, 574, 577, 579, 580, 581, 582, 583, 585, 592, 595, 596

8.7   21   Related reference   16x

This field is used to connect a message with other parts of a transaction, e.g., in responding to an incoming message the contents of field 20 "Transaction reference number" of that message should be given.

It is called "Receiver's transaction reference number" (MT 525), "Receiver's related transaction reference number" (MT 525), "Related transaction reference number" (MT 585) and "Sender's instructing party's transaction reference number" (MT 525).

Special application in MT 510, 512, 519 - 9.2.2, 531, 532, 533, 534 - 9.4.2, 562, 563 - 9.5.2, 516, 581 - 9.7.2 and 525, 585 - 9.8.2.

Used in MT(s): 510, 512, 516, 519, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 550, 551, 552, 553, 554, 555, 556, 557, 561, 562, 563, 571, 572, 573, 574, 577, 579, 580, 581, 582, 583, 585, 592, 595, 596

8.8   23   Further identification   16x

This field gives further information on the underlying instruction or information related to a specific message type.

It is called "Function of the message" (MT 525, 585).

Special application in MT 500, 501 - 9.1.2, 510, 512, 519 - 9.2.2, 580 - 9.3.2, 534, 539, 583 - 9.4.2, 552, 553, 554, 555, 556, 557, 559, 562, 563 - 9.5.2, 570, 571, 573, 574 - 9.6.2, 516, 526, 581, 582 - 9.7.2, 525, 585 - 9.8.2.

Used in MT(s): 500, 501, 510, 512, 516, 519, 525, 526, 534, 539, 552, 553, 554, 555, 556, 557, 559, 562, 563, 570, 571, 573, 574, 580, 581, 582, 583, 585

8.9   26F   Statement basis   9a

This field specifies the basis on which the statement is prepared. One of the following code words, or a bilaterally agreed code word, may be used:

ACTUA The statement provides actual settlement date positions.
BOOKD The statement provides booked positions.
CONTR The statement provides contractual settlement date positions, irrespective of actual settlement.
TRADE The statement provides trade date positions.

Used in MT(s): 571

8.10   26G   Type of rights   7a

This field specifies whether the rights are saleable or non-saleable. It must contain the code word SALABLE or NONSALE.

Used in MT(s): 550

8.11   26H   Item identification   16x

Unambiguous identification of a single item or sequence of items.

This field is called "Collateral type" (MT 516), "Disposition of fractions" (MT 550, 552) and "Type of transaction" (MT 525, 585).

Special application in MT 550, 552 - 9.5.2, 516 - 9.7.2, 525, 585 - 9.8.2.

Used in MT(s): 516, 525, 550, 552, 585

8.12   26J   Priority requested   1n

This field specifies the priority by which the executing party/receiver is requested to process/execute the instruction. The definition of the priority levels is governed by standing instructions between the sender and receiver of the message. Level 1 must refer to the highest level. The absence of this field means that regular priority, as defined by standing instructions, is requested.

Used in MT(s): 525, 580, 585

8.13   26K   Denomination choice   6*35x

This field specifies the denominations to be delivered.

Used in MT(s): 580

8.14   26L   Fungibility code   1n

This field specifies whether or not the securities related to this transaction are fungible or non-fungible.

Used in MT(s): 580

8.15   28   Page number/continuation indicator   5n[/2n]

In a series of statement messages, this field indicates the page number and whether or not the statement is to continue. The first subfield (i.e., 5n) specifies the page number within the series. The second subfield (i.e., [/2n]) must be present and must contain either "0" to indicate that the statement is to continue, or "99" to indicate that this is the last page of the statement.

Used in MT(s): 571, 572, 573, 574, 577, 579

8.16   29A   From   4*35x

This field identifies the location or person from which the message has been sent within the sending financial institution.

Used in MT(s): 526

8.17   29B   To the attention of   **4*35x**

This field identifies the location or person for which the message is intended within the receiving financial institution.

Used in MT(s): 526

8.18   30   Date   **6n**

This field identifies a date within the transaction. Its meaning depends on the message type and its location within the message.

It is called "Action date" (MT 585), "Date of adjustment" (MT 581), "Date of execution" (MT 553, 563), "Date of intended settlement" (MT 512), "Date prepared" (MT 571, 572, 573, 574), "Delivery date" (MT 520, 522, 530, 532), "Delivery/settlement date" (MT 525, 539), "Effective date" (MT 516, 526), "Expiry date of order" (MT 500, 501), "Proxy deadline" (MT 560), "Settlement date" (MT 510, 521, 523, 531, 533, 534, 572, 573, 580) and "Start of period" (MT 552).

Special application in MT 500, 501 - 9.1.2, 510, 512 - 9.2.2, 520, 521, 522, 523 - 9.3.2, 530, 531, 532, 533, 534, 539 - 9.4.2, 552, 553, 560, 563 - 9.5.2, 571, 572, 573, 574 - 9.6.2, 516, 526, 581 - 9.7.2, 525, 585 - 9.8.2.

Used in MT(s): 500, 501, 510, 512, 516, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 552, 553, 560, 563, 571, 572, 573, 574, 580, 581, 585

8.19   31B   Date, time and place of meeting   **6n**
                                                                          4*65x

The first subfield of this field specifies the date of the meeting; the second subfield specifies the meeting time and place, in narrative form.

Used in MT(s): 560, 561

8.20   31C   Date   **6n**

This field specifies the date on which an amount (e.g., income or principal) in the message is/was payable, or on which an open order expires.

It is called "Payable date" (MT 550, 552, 554, 555, 559) and "Expiry date" (MT 574).

Used in MT(s): 550, 552, 554, 555, 559, 574

8.21   31E   Record date   **6n**

This field specifies the date on which the holders of securities are recorded for the income being paid (MT 554, 555, 559) or for entitlement to the rights or offer/privilege (MT 550, 552).

Used in MT(s): 550, 552, 554, 555, 559

8.22   31F   Date   6n[/6n][//35x]

This field identifies a date within the transaction. It may also contain additional information about the date, such as a second date and place. Its meaning depends on the message type and its location within the message.

It is called "Effective date" (MT 583) and "Expiry/option date of loan" (MT 516, 526).
Special application in MT 583 - 9.4.2 and 516, 526 - 9.7.2.

Used in MT(s): 516, 526, 583

8.23   31H   Expiry date   [6n[4n]][7a]

This field specifies the date and, if applicable, the time, at which a rights offer expires. Alternatively, this field may specify the code word OPENEND to indicate that the rights offer is open-ended. Either the first subfield (i.e., [6n[4n]]) or the second subfield (i.e., [7a]), but not both, must be present.

Used in MT(s): 550, 552

8.24   31J   Response deadline   [6n[4n]][7a]

This field specifies the date and, if applicable, the time, as established by the sender, by which a receiver must respond. Alternatively, this field may specify the code word OPENEND to indicate that the response deadline is open-ended. Either the first subfield (i.e., [6n[4n]]) or the second subfield (i.e., [7a]), but not both, must be present. The time, when present, must be expressed in terms of the sender's local time, unless an alternative time reference point (e.g., UTC) has been agreed to.

Used in MT(s): 550, 552

8.25   31L   Date   6n

This field specifies the date on which income is payable (MT 516), proceeds are expected to be available (MT 552) or have been credited (MT 563), or coupons are to be or were clipped by the custodian (MT 554, 559).

It is called "Coupon clipping date" (MT 554, 559), "Date securities have been credited" (MT 563), "Effective date" (MT 552) and "Payable date" (MT 516).

Used in MT(s): 516, 552, 554, 559, 563

8.26   31P   Date and place of trade   6n[29x]

This field identifies the date the deal was executed/agreed, or on which the loan, recall, or return was agreed, and optionally, the place (e.g. stock exchange or market) at which this occurred.

It is called "Date loan/recall/return agreed" (MT 516).

Special application in MT 580 - 9.3.2 and 516 - 9.7.2.

Used in MT(s): 510, 512, 516, 519, 520, 521, 522, 523, 525, 531, 533, 580

8.27   31S   Date   6n

This field identifies the date the transaction was assigned the specified settlement status (MT 534), the date when a new issue is considered equal in all respects to the underlying security (MT 550, 552,

563), or the date of the call notice in any relevant publication (MT 556, 559).

It is known as "Status Date" (MT 534), "Pari passu date" (MT 550, 552, 563) and "Call date" (MT 556, 559).

Used in MT(s): 534, 550, 552, 556, 559, 563

8.28   31T   Time of trade   4n

This field specifies the time the trade took place. It is expressed in the sender's local time, unless the counterparties have agreed to an alternative time reference point (e.g. UTC).

Used in MT(s): 512, 580

8.29   31X   Ex date   [6n[4n]][7a]

This field specifies the first day and, optionally the time, on which any transaction related to the securities is contracted without entitlement to any event related to the securities. Alternatively, the code word UNKNOWN is used to indicate that the ex date is not known. Either subfield 1 (i.e., 6n[4n]]) or subfield 2 (i.e., 7a]), but not both, must be present.

Used in MT(s): 516, 550, 552, 554, 555

8.30   32a   Amount   Option A   6n3a15d

                                  Option B   3a15d

This field specifies the currency code and amount of the collateral to be transferred when in the form of cash (MT 516), or the cash countervalue (MT 525). When option A is used, it will also specify the value date of the transfer.

It is called "Cash collateral amount" (MT 516) and "Cash countervalue" (MT 525).

Special application in MT 516 - 9.7.2 and 525 - 9.8.2.

Used in MT(s): 516, 525

8.31   32B   Settlement amount   3a15d

This field consists of the currency code and total amount of money paid/to be paid or received in exchange for the securities.

Special application in MT 521, 523 - 9.3.2.

Used in MT(s): 510, 512, 521, 523, 531, 533, 539, 553, 562, 563, 573, 580

8.32   32G   Gross amount   3a15d

This field consists of the currency code and amount of income before any additions or deductions. It may also specify the currency code and gross amount claimed or received by the sender (MT 582).

It is called "Gross amount claimed/received" (MT 582).

Used in MT(s): 554, 557, 559, 582

8.33   32H   Value   **[N]3a15d**

This field specifies the currency code and the valuation of the holdings specified in the repetitive sequence. The first subfield (i.e., [N]) must be used only if the quantity of securities relative to that holding is negative (i.e., the first subfield of field 35H "Quantity of securities" is present).

Used in MT(s): 571

8.34   32L   Price limit   **[3a15d]**
                                                                                [/35x]

The first subfield consists of the currency code and price limit appertaining to an order. It may alternatively consist of PCT followed by the percentage price, REN followed by the revenue amount when the price is based on the amount of revenue, or YLD followed by the yield price. When the price limit is expressed as a discount to the issue price, field 32L must contain the discount and field 72 must contain the code word "/DISCOUNT/". Similarly, when the price limit is expressed as a premium to the issue price, field 32L must contain the premium and field 72 must contain the code word "/PREMIUM/". The discount or premium must be expressed as an amount using an ISO currency code or PCT for basis points (e.g., 50 basis points is expressed as PCT0,50). When the price limit is expressed as a par value of the issue price, field 32L must specify "PCT100,". When no price is provided or additional conditions are to be specified, the second subfield (i.e., /35x), may be used to give instructions for execution such as "at market" or "stop loss".

Used in MT(s): 500, 501, 574

8.35   32M   Amount   **3a15d**

This field consists of the currency code and the deal or redemption amount.

It is known as "Deal amount" (MT 510, 512, 521, 523, 531, 533, 580) and "Redemption amount" (556, 557, 559).

Used in MT(s): 510, 512, 521, 523, 531, 533, 556, 557, 559, 580

8.36   32S   Date and striking price   **6n3a15d**

This field consists of the last date on which an option can be exercised (MT 500, 501) or the date on which a deal was agreed (MT 510, 519), followed by the currency code and the price at which the security may be purchased/sold or, in the case of a confirmation/advice, the actual striking price.
It may alternatively consist of PCT followed by the percentage price.

Used in MT(s): 500, 501, 510, 519

8.37   33a   Cash in lieu of fraction   Option C,D   3a15d

This field specifies the currency code and the amount resulting when fractions of securities are rounded. Option C is used when the amount is paid to the receiver; Option D is used when the amount is charged to the receiver.

Used in MT(s): 555

8.38   33B   Amount   **3a15d**

This field specifies the currency code and price of one unit of a security.

It is called "Subscription price" (MT 550, 552, 563) and "Price per unit" (MT 571, 572).

Special application in MT 550, 552, 563 - 9.5.2 and 571, 572 - 9.6.2.

Used in MT(s): 550, 552, 563, 571, 572

8.39 33S Amount 3a15d

This field specifies a currency code and amount, or a percentage amount preceded by "PCT" (MT 516). Its meaning depends on the message type.

It is called "Collateral requirement" (MT 516), "Indicative market price of rights" (MT 550), "Indicative market price of securities" (MT 552) and "Special concessions" (MT 510, 512, 531, 533, 563, 580).

Special application in MT 510, 512 - 9.2.2, 580 - 9.3.2, 531, 533 - 9.4.2, 550, 552, 563 - 9.5.2 and 516 - 9.7.2.

Used in MT(s): 510, 512, 516, 531, 533, 550, 552, 563, 580

8.40 33T Price 3a15d

This field consists of the currency code and price of securities within the transaction. It may alternatively consist of PCT followed by the percentage price, REN followed by the revenue amount when the price is based on the amount of revenue, or YLD followed by the yield price. When the price is expressed as a discount to the issue price, field 33T must contain the discount and field 72 must contain the code word "/DISCOUNT/". Similarly, when the price is expressed as a premium to the issue price, field 33T must contain the premium and field 72 must contain the code word "/PREMIUM/". The discount or premium must be expressed as an amount using an ISO currency code or PCT for basis points (e.g., 50 basis points is expressed as PCT0,50). When the price is expressed as a par value of the issue price, field 33T must specify "PCT100,".

It is called "Deal price" (MT 510, 512, 519, 521, 523, 525, 531, 533, 580), "Market price of securities" (MT 516), "Indicative market price of new issue" (MT 550), "Indicative market price of securities derived" (MT 552) and "Redemption price" (MT 556, 559).

Special application in MT 550, 552, 556, 559 - 9.5.2, and 516 - 9.7.2.

Used in MT(s): 510, 512, 516, 519, 521, 523, 525, 531, 533, 550, 552, 556, 559, 580

8.41 33V Book value 3a15d

This field specifies the currency code and acquisition price per security. It is needed to be recorded for tax purposes in some countries.

Used in MT(s): 520, 521, 522, 523, 530, 531, 532, 533, 539

8.42 34a Net proceeds Option A 6n3a15d

Option B 3a15d

This field specifies the total amount credited to or debited from an account. Option A shows the value date, currency code and amount; option B shows the currency code and amount. The amount is computed thus: settlement amount ± all charges = net proceeds.

Used in MT(s): 510, 512

8.43   34i   Accrued interest   Option G,H   [3n]
3a15d

This field specifies the number of days, when needed (e.g., in the case of bonds), followed by the currency code and amount of accrued interest to be added (Option G) or deducted (Option H).

Used in MT(s): 510, 512, 521, 523, 531, 533, 563, 571, 572, 580

8.44   34u   Amount   Option C,D   6n3a15d

This field specifies the value date, currency and total amount that has been or will be credited (option C) or debited (option D) to the receiver.

It is called "Net amount" (MT 555, 556)

Special application in MT 555, 556 - 9.5.2.

Used in MT(s): 555, 556, 572

8.45   34A   Net proceeds   6n3a15d

This field specifies a date, currency code and net amount within the transaction which has been or will be debited/credited or which is being claimed/advised.

It is called "Net amount claimed/paid" (MT 582).

Special application in MT 531 - 9.4.2.

Used in MT(s): 531, 533, 554, 557, 559, 563, 582

8.46   34B   Outstanding collateral value   3a15d

This field is used to indicate the total collateral value, after adjustment, that would exist in the case of a claim or that exists in the case of an advice.

Used in MT(s): 581

8.47   34E   Final value   [N]3a15d

This field specifies the currency code and the value (i.e., amount) of the holdings specified. In the MT 571, the amount is the net sum of all fields 32H "Value" in the message. When this amount is negative, the first subfield (i.e., [N]) will be used.

Used in MT(s): 571

8.48   35a   Coupon identification   Option C   3a

Option D   6n

This field specifies either the number (option C) or the date (option D) of the coupon attached or the next coupon due. When the coupon number consists of less than 3 figures, leading zeroes must be inserted to accommodate the fixed length of $\underline{3a}$. The use of this field implies that all subsequent coupons, if any, are attached.

It is called "Coupon number/date" (MT 525, 585), "Next coupon" (MT 500, 501, 510, 512, 520, 521, 522, 523, 530, 531, 532, 533) and "Coupon collected" (MT 554, 555, 559).

Used in MT(s): 500, 501, 510, 512, 520, 521, 522, 523, 525, 530, 531, 532, 533, 552, 554, 555, 559, 585

8.49   35A   Quantity of securities   3a15d

This field specifies the type of quantity and the quantity of securities. The type of quantity of securities is specified by using one of the following codes:

BON   Bonds (when not traded by face amount)
CER   Representative certificates
CPN   Coupon
FMT   Face or principal or nominal amount
MSC   Miscellaneous
OPC   Option contracts
OPS   Option shares
PRC   Premium contracts
PRS   Premium shares
RTE   Rentes
RTS   Rights
SHS   Shares
UNT   Units, e.g., consisting of a bond and a warrant
WTS   Warrants

It is called "Quantity of securities on loan" (MT 516) and "Quantity of rights" (MT 550).

Special application in MT 550 - 9.5.2.

Used in MT(s): 500, 501, 510, 512, 516, 519, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 550, 551, 552, 553, 554, 555, 556, 559, 560, 561, 562, 563, 572, 573, 574, 577, 580, 582, 583, 585

8.50   35B   Identification of securities   [ISIN1b 12a]
                                                                        [4*35x]

This field gives the identification of securities by the International Securities Identification Number (ISIN), if any, or by a description. The field must contain at least subfield 1 (i.e., [ISIN1b/ 12a]) or subfield 2 (i.e., [4*35x]).; both may be present. If used, the first subfield shall contain "ISIN", one space, and the ISIN itself. The number shall be given without separator characters in accordance with ISO 6166. The second subfield may be used to identify the security based on an identification numbering system other than ISIN. In this case, the following structure is recommended for subfield 2:

[/2a/12x]
[//3*33x]

where either the first or second component, or both, must be present. The first component is made of the ISO country code (i.e., 2a) of the numbering agency which assigned the following identifying number (i.e., 12x). The country code "XX" is to be used to indicate that the number is based on a proprietary or bilaterally agreed numbering scheme. The second component is a literal description of the security. In cases such as stellage, options, coupons or units, all relevant details should be given. Characteristics of securities, such as bearer or registered, shall also be specified.

It is called "Identification of rights" (MT 550), "Identification of securities on loan" (MT 516), Identification of securities transferred as collateral" (MT 516) and "Identification of securities used as collateral" (MT 581).

Special application in MT 550, 552, 553, 555, 560, 561, 563 - 9.5.2, 570 - 9.6.2, and 516, 581, 582 - 9.7.2.

Used in MT(s): 500, 501, 510, 512, 516, 519, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 550, 551, 552, 553, 554, 555, 556, 559, 560, 561, 562, 563, 570, 571, 572, 573, 574, 577, 580, 581, 582, 583, 585

8.51   35C   Coupon number   3a

This field specifies the number of the coupon attached to the derived securities (MT 563) or entitling the holder of that coupon to the rights offer (MT 550).

Used in MT(s): 550, 563

8.52   35D   Coupon Date   6n

This field specifies a) the date of the coupon attached to the derived securities (MT 563); b) the date of the coupon entitling the holder to the rights offer (MT 550); or c) the redemption due date (MT 556).

It is called "Due date" (MT 556).

Used in MT(s): 550, 556, 563

8.53   35E   Certificate number(s)   6*50x

This field is used to specify the number(s) of the certificate(s) or other document(s) of title of the related securities.

NOTE - This definition includes transferable or negotiable receipts representing underlying securities. The format for the transmission of certificate numbers is given in ISO 8532. If there is insufficient space, use MT 579 in lieu of this field, or in addition to it.

Used in MT(s): 501, 510, 520, 521, 522, 523, 525, 530, 531, 532, 533, 556, 559, 580, 585

8.54   35F   Certificate number(s)   35*50x

This field is used to specify the number(s) of the certificate(s) or other document(s) of title of the related securities.

NOTE - This definition includes transferable or negotiable receipts representing underlying securities. The format for the transmission of certificate numbers is given in ISO 8532. If there is insufficient space in the MT 577, use MT 579 in addition to this field.

Used in MT(s): 577, 579

8.55   35H   Quantity of securities   [N]3a15d

In a statement, this field specifies the quantity of securities for a specified holding. The first subfield (i.e. [N]) is used when the quantity of the holding is negative (i.e., a short position). This will be followed by the type of quantity of securities (using one of the codes of field 35A "Quantity of securities") and the quantity of securities held.

It is called "Adjustment to the collateral" (MT 581).

Special application in MT 581 - 9.7.2.

Used in MT(s): 571, 581

8.56   35L   Terms   **4*35x**

This field specifies the terms of a securities income distribution or the terms of a redemption. It can include early redemption, conversion terms or currency options.

Used in MT(s): 555, 556, 559

8.57   35N   Quantity of securities   **3a15d**

This field specifies the type of quantity and quantity of securities. One of the code words listed for use in field 35A "Quantity of securities" must be used in subfield 1.

It is called "Quantity of securities distributed" (MT 555) and "Quantity of securities recalled/returned" (MT 516).

Special application in MT 555 - 9.5.2 and 516 - 9.7.2.

Used in MT(s): 516, 555

8.58   35P   Quantity of securities booked   **3a15d**

This field provides the type of quantity and the quantity of securities posted to the safe-keeping account. One of the code words listed for use in field 35A "Quantity of securities" must be used in subfield 1.

Used in MT(s): 555

8.59   35S   Quantity of securities   **3a15d**

This field specifies the type of quantity and the quantity of securities. Its meaning depends on the message type. One of the code words listed for use in field 35A "Quantity of securities" must be used in subfield 1.

It is called "Quantity of securities claimed or advised" (MT 582), "Quantity of securities derived (MT 552, 553, 562, 563) and "Quantity of securities transferred as collateral" (MT 516).

Special application in MT 552, 553, 562, 563 - 9.5.2 and 516 - 9.7.2.

Used in MT(s): 516, 552, 553, 562, 563, 582

8.60   35T   Ratio   **7d/3a7d**

This field is used to specify the quantity of securities/rights required to acquire a given number of derived securities/proceeds or securities of a new security subscription. It consists of the number of the underlying security/rights required (i.e., 7d), followed by a slash "/", then a type of quantity of the security (i.e., 3a), using one of the code words listed for use in field 35A "Quantity of securities", and the quantity of that security (i.e., 7d) which may be acquired. If the ratio cannot be expressed in these terms, it must be provided in narrative form in field 79 "Narrative". For example, where 1.25 rights are required to acquire 1 share, the field specifies "1,25/SHS1,".

This field is called "Subscription ratio" (MT 550) and "Conversion ratio" (MT 552).

Used in MT(s): 550, 552

8.61   35U   Dividend/Interest rate   3a15d[1a]

This field contains the currency code and amount of income per share/unit. In the case of bonds, PCT may be used in lieu of the currency code, followed by the annual interest rate in decimal form. If necessary, a code for the period for which the income was paid/received can be provided as follows:

A   Annually
F   Final Payment
M   Monthly
Q   Quarterly
S   Semi-Annual
X   Other cases

Used in MT(s): 554, 559

8.62   36   Exchange rate   12d

This field specifies the rate of exchange between currencies appearing in the transaction. Its use depends on the message type.

Special application in MT 510, 512 - 9.2.2, 531, 533 - 9.4.2, 554, 555, 556, 557, 559, 563 - 9.5.2, 571 - 9.6.2, 582 - 9.7.2.

Used in MT(s): 510, 512, 531, 533, 554, 555, 556, 557, 559, 563, 571, 582

8.63   37a   Rebate agreed   Option A,B,C,D,E,F   12d

This field specifies the interest rate of the rebate agreed on the cash collateral. The format option specifies the method of interest computation:

Tag	Month of	Year of
A	30 days 360 days	
B	28-31 days	360 days
C	28-31 days	365/6 days
D	30 days 365/6 days	
E	28-31 days	365 days
F	30 days 365 days	

Used in MT(s): 516

8.64   37J   Rate   12d

This field specifies an interest rate or exchange rate.

It is called "Interest rate on securities" (MT 516) and "Deal amount exchange rate" (MT 580).

Special application in MT 580 - 9.3.2, and 516 - 9.7.2.

Used in MT(s): 516, 580

8.65   37L   Accrued interest exchange rate   12d

This field specifies the rate of exchange between the accrued interest currency and the settlement amount currency, when different.

Used in MT(s): 580

8.66   37P   Special concessions exchange rate   12d

This field specifies the rate of exchange between the special concessions currency and the settlement amount currency, when different.

Used in MT(s): 580

8.67   37S   Accrued interest rate and calculation basis   12d[/4n]

This field specifies the rate of accrued interest and optionally, the number of days of the entire interest period used as a divisor in the calculation of the accrued interest amount.

Used in MT(s): 580

8.68   53s   Account for payment   Option A,C,D

This field identifies the name and the account number with the receiver/sender of the message from/to which the payment is to be/has been made. When there is a need to specify the currency, the currency code is provided as the first information on the account number line preceded by two slashes "//". If this field is not used, standing instructions apply.

Used in MT(s): 500, 501, 510, 521, 523, 531, 533, 553, 554, 555, 556, 557, 559, 563, 582

8.69   56s   Intermediary   Option A,D

This field identifies the financial institution through which the "account with institution" has or will be paid the net amount claimed.

Used in MT(s): 582

8.70   57s   Account with institution   Option A,B,C,D

This field specifies the institution to which payment is to be/has been made, if different from the receiver of the message.

Option C may only be used in MT 525.

Special application in MT 516, 582 - 9.7.2 and 525 - 9.8.2.

Used in MT(s): 501, 510, 512, 516, 521, 523, 525, 531, 533, 559, 580, 582

8.71   58s   Beneficiary of money   Option A,C,D

This field specifies the name and, when known, the account number (options A and D) or the account number (option C) of the beneficiary of money with the receiver of the message or with field 57s "Account with institution", when present.

Special application in MT 501 - 9.1.2, 510 - 9.2.2, 523, 580 - 9.3.2, 531, 533 -9.4.2 and 525 - 9.8.2.

Used in MT(s): 501, 510, 521, 523, 525, 531, 533, 580

8.72   60A   Opening balance   [N]15d

This field specifies the quantity of securities identified in field 35B "Identification of securities" prior to transactions listed in the repetitive sequence. The first subfield (i.e., [N]) will be used when the quantity relative to the security is negative (i.e., a short position).

It is called "Opening position" (MT 525, 585).

Special application in MT 572 - 9.6.2 and 525, 585 - 9.8.2.

Used in MT(s): 525, 572, 585

8.73   60B   Balance   [N]15d

This field specifies a quantity of securities. The first subfield (i.e., [N]) will be used when the quantity relative to the security is negative (i.e., a short position). Its meaning depends on the message type.

It is called "Closing position" (MT 525, 585), "Opening balance" (MT 572) and "Quantity of securities" (MT 571).

Special application in MT 571, 572 - 9.6.2, and 525, 585 - 9.8.2.

Used in MT(s): 525, 571, 572, 585

8.74   62A   Closing balance   [N]15d

This field specifies the quantity of securities identified in field 35B "Identification of securities" following the transactions listed in the sequence. The first subfield (i.e., [N]) will be used when the net quantity relative to the security is negative (i.e., a short position). This field must be present for each occurrence of field 60A "Opening balance".

Used in MT(s): 572

8.75   62B   Closing balance   [N]15d

This field specifies the quantity of securities identified in field 35B "Identification of securities" and/or held in the safekeeping account specified in field 83s "Safekeeping account" following the transactions listed in the sequence. The first subfield (i.e., [N]) will be used when the net quantity relative to the security is negative (i.e., a short position). This field must be present for each occurrence of field 60B "Balance".

Used in MT(s): 572

8.76   66A   Transaction details   6n1a2n16x[//16x]

This field contains specific details regarding the referenced transaction. It consists of five subfields. The first subfield (i.e., 6n) specifies the posting date. Subfield 2 (i.e., 1a) indicates the direction of the transaction, using either "N" (IN) or "T" (OUT). Subfield 3 (i.e., 2n) specifies the transaction type, using one of the following codes:

10   Correction
11   Receipt for deposit
12   Regular trade of security

13	Forward trade
14	New issue
16	Delivery
17	Bonus security
18	Stock dividends
19	Split
20	Reverse split
21	Exchange
22	Conversion
23	Redemption
24	New issue for conversion of maturing debentures
25	Drawing by lot
26	Modification of Identification
27	Depository transfer
28	Deposit transfer
29	Opening buy
30	Opening sell
31	Closing buy
32	Closing sell
33	Exercised
34	Assigned
35	Reversal
36-71	Transaction type codes 36 to 71 are available for use based on bilateral agreements.
72	See field 72

Subfield 4 (i.e., 16x) contains a reference for the receiver (account owner). Subfield 5 (i.e., [//16]) contains the reference of the sender, when different from that of the account owner.

Used in MT(s): 572

8.77   67A   Statement period   6n[/6n]

This field specifies the period of time (i.e., dates) covered by a statement or for which a statement is requested.

Special application in MT 570, 571, 572, 573, 574, 577 - 9.6.2.

Used in MT(s): 570, 571, 572, 573, 574, 577

8.78   71B   Charges   6*35x

This field specifies charges claimed by the sender. In the six available lines, the following line formats may be used:

/8a/[3a13d][additional   information]
[//continuation of additional information]

One of the following codes may be used in subfield 1 (i.e., /8a/):

/BROK/ Brokerage
/CHGS/ Charges
/COMM/ Commission
/FEES/ Fees
/MISC/ Miscellaneous
/POST/ Postage
/SHIN/ Shipping, including insurance, etc.

/STAD/   Stamp duty
/TTAX/   Transaction tax
/VATX/   Value added tax
/WITX/   Withholding tax

Subfield 2 (i.e., [3a13d]) is used to contain the currency code and amount of charges. Subfields 3 and 4 are used to contain additional information and narrative.

This field is called "Own charges" (MT 510, 512, 530, 531, 532, 533, 554, 555, 556, 557, 559, 563) and "Details of charges" (MT 525, 585).

Special application in MT 525, 585 - 9.8.2.

Used in MT(s): 510, 512, 525, 530, 531, 532, 533, 554, 555, 556, 557, 559, 563, 582, 585

8.79   71C   Other charges   6*35x

This field specifies charges passed on by the sender. The codes listed for use in field 71B "Charges" may be used.

Used in MT(s): 510, 512, 525, 530, 531, 532, 533, 554, 555, 556, 559, 563

8.80   71D   Account(s) for charges   6*35x

This field specifies the account(s) which has been or will be debited for charges, if different from the account for payment (53s). The following codes may be used, followed by the account number:

/ACCCAP/   Account for capital
/ACCCHG/   Account for charges
/ACCFEE/   Account for fees
/ACCREV/   Account for revenue

Used in MT(s): 500, 501, 521, 523, 553, 563

8.81   71E   Taxes   3a15d[/15d]
                                                          [4*35x]

This field specifies the currency code and amount of taxes to be added or deducted and, optionally, the effective tax rate and additional information. The amount specified in subfield 1 (i.e., 3a15d) is the total amount of tax to be added or deducted. Subfield 2 (i.e., [/15d]) specifies the tax rate applied resulting in the amount in subfield 1. Subfield 3 (i.e., [4*35x]) specifies additional information on the tax.

It is called "Taxes added" (MT 521) and "Taxes deducted" (MT 523, 554, 555).

Used in MT(s): 521, 523, 554, 555

8.82   71F   Broker's commission   3a15d

This field specifies the currency code and amount of the broker's commission to be added to or deducted from the deal amount.

Used in MT(s): 521, 523

8.83   71G   Other charges and fees

3a15d

This field specifies the currency code and amount of other charges or fees to be added to or deducted from the deal amount.

Used in MT(s): 521, 523

8.84   72   Sender to receiver information

6*35x

This field contains special instructions and/or information. When placed in a non-repetitive part of a message, it must contain instructions or information applying to all transactions contained in the message.

Special application in MT 500, 501 - 9.1.2, 510, 512, 519 - 9.2.2, 520, 521, 522, 523, 580 - 9.3.2, 530, 531, 532, 533, 534, 583 - 9.4.2, 550, 554, 555, 556, 559, 560, 561 - 9.5.2, 571, 572, 573, 574, 577 - 9.6.2, and 516 - 9.7.2

Used in MT(s): 500, 501, 510, 512, 516, 519, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 550, 551, 552, 553, 554, 555, 556, 559, 560, 561, 562, 563, 570, 571, 572, 573, 574, 577, 580, 581, 583 585

8.85   73   Amounts added

6*35x

This field specifies amounts added, such as commissions or fees. The following codes may be used, followed by the currency code and amount:

/COMM/ Commission
/FEES/   Fees
/MISC/   Miscellaneous
/RETRO/ Retrocession - a drawback of commission paid by a paying agent to a financial institution acting as a sub-paying agent but which has not been recognised   by the issuer as a paying agent.

Used in MT(s): 557

8.86   75   Queries

6*35x

This field is used to request further instructions or make enquiries about the securities.

Special application in MT 539 - 9.4.2 and 595 - 9.9.2.

Used in MT(s): 539, 556, 559, 595

8.87   76   Answers

6*35x

This field is used to respond to a query or a request for cancellation. If additional space is required for providing details, this information can be continued in field 77A "Narrative".

Used in MT(s): 596

8.88   77A   Narrative

20*35x

This field is used to provide additional information.

Used in MT(s): 595, 596

8.89   77B   Narrative   3*35x

This field contains additional information about the transaction.

It is called "Other proceeds derived" (MT 552,563) and "Further information" (MT 580, 582).

Special application in MT 580 - 9.3.2, and 552, 563 - 9.5.2.

Used in MT(s): 552, 563, 580

8.90   77D   Narrative   6*35x

This field identifies the party in whose name the securities received are to be registered and other registration details. Alternatively, this field contains additional information, such as special terms and conditions.

It is called "Special terms and conditions" (MT 516) and "Registration details" (MT 520, 521, 522, 523, 525, 530, 531, 532, 533, 553, 563, 580, 585).

Special application in MT 516 - 9.7.2 and 585 - 9.8.2.

Used in MT(s): 516, 520, 521, 522, 523, 525, 530, 531, 532, 533, 553, 563, 580, 583, 585

8.91   77R   Narrative   10*35x

This field specifies declaration details (e.g., beneficial ownership) relative to the securities, or the legal or other restrictions associated with a rights offer or corporate action.

It is called "Declaration details (MT 520, 521, 522, 523, 530, 531, 532, 533, 553) and "Legal restrictions" (MT 550, 552, 563).

Used in MT(s): 520, 521, 522, 523, 530, 531, 532, 533, 550, 552, 553, 563

8.92   79   Narrative   35*50x

This field provides information concerning the underlying transaction which cannot be accommodated in other fields.

It is called "Narrative description of the message to which the query relates" (MT 595), "Narrative description of the original message" (MT 592) and "Narrative description of the original message to which the answer relates" (MT 596).

Special application in MT 580 - 9.3.2, 534 - 9.4.2, 550, 553, 560, 561, 563 - 9.5.2, 582 - 9.7.2 and 592, 595, 596 - 9.9.2.

Used in MT(s): 534, 550, 551, 552, 553, 557, 560, 561, 562, 563, 580, 582, 592, 595, 596

8.93   80A   Registered name and place of company   4*65x

This field specifies the registered name and address of the company.

Used in MT(s): 560, 561

8.94   80B   Proxy   4*35x

This field contains the proxy or authorization to vote, in narrative form. An instruction and authorization to issue a proxy and/or admission card to a third party should also be specified in this

field.

Used in MT(s): 561

8.95   80C   Narrative

6*35x

This field provides special information about an income or redemption amount. For example, for tax purposes, details may be provided of the portion of the income that is derived from capital gains; it may also specify a payment from multiple coupons. Alternatively, this field identifies the reasons for an adjustment to the collateral amount being claimed or confirmed (MT 581). It may also contain any types of instructions or additional information on the transaction (MT 525, 585).

It is called "Components of income" (MT 554, 555, 557, 559), "Components of redemption" (MT 556) and "Reason for collateral adjustment" (MT 581).

Special application in MT 581 - 9.7.2 and 525, 585 - 9.8.2.

Used in MT(s): 525, 554, 555, 556, 557, 559, 581, 585

8.96   81s   Initiator

Option A,C,D

This field identifies the initiator (order giver) of the underlying transaction.

It is called "Initiator of the delivery" (MT 525).

Special application in MT 525 - 9.8.2.

Used in MT(s): 525, 585

8.97   82s   Instructing party

Option A,C,D

This field identifies an instructing party. Further details are described in each message type

It is called "Counterparty" (MT 512), "Receiver's/deliverer's instructing party" (MT 534) and "Deliverer of securities" (MT 525).

Special application in MT 500, 501 - 9.1.2, 510, 512 - 9.2.2, 520, 521, 522, 523, 580 -9.3.2, 530, 531, 532, 533, 534 - 9.4.2 and 525 - 9.8.2.

Used in MT(s): 500, 501, 510, 512, 520, 521, 522, 523, 525, 530, 531, 532, 533, 534, 580

8.98   83R   Sender's role

4a

This field specifies the role of the sender. It must contain one of the following code words:

AGEN   The sender is acting as an agent
CUST   The sender is acting as a custodian
PRIN   The sender is acting as a principal

Used in MT(s): 580

8.99   83s   Safekeeping account

Option A,C,D

This field specifies the safekeeping account serviced by a) the sender for the receiver, or b) the receiver for the sender, from/to which securities are to be delivered/received, if different from standing instructions.

It is called "Receiving CSD's account serviced by the delivering CSD" (MT 525).

Special application in MT 510 - 9.2.2, 520, 521, 522, 523, 580 - 9.3.2, 530, 531, 532, 533 - 9.4.2, 560, 561 - 9.5.2, 570, 571, 572, 573, 574, 577 - 9.6.2, 516, 526, 582 - 9.7.2, 525, 585 - 9.8.2

Used in MT(s): 500, 501, 510, 516, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 550, 551, 552, 553, 554, 555, 556, 560, 561, 562, 563, 570, 571, 572, 573, 574, 577, 580, 582, 583, 585

8.100   84s   Clearing correspondent   Option A

This field identifies a clearing system/CSD, different from the sender or receiver of the message, involved in the clearing (receipt/delivery) of securities.

It is called "Involved depository" (MT 525, 585).

Special application in MT 580 - 9.3.2 and 525, 585 - 9.8.2.

Used in MT(s): 525, 580, 585

8.101   85s   Deliverer's instructing party   Option A,C,D

This field identifies the party on behalf of which the deliverer of securities is acting. Alternatively, it identifies a safekeeping account.

It is called "Delivering CSD's account serviced by the receiving CSD" (MT 525).

Special application in 525 - 9.8.2.

Used in MT(s): 520, 521, 525, 530, 531, 580

8.102   87s   Receiver/deliverer of securities   Option A,B,C,D,E,F

This field specifies the party from/to which the securities are to be/have been received/.

It is called "Receiver of securities" (MT 500, 512, 522, 523, 525, 532, 533, 553, 563, 585), "Deliverer of securities" (MT 501, 512, 520, 521, 530, 531), "Receiver/Deliverer of securities on loan" and "Receiver of securities used as collateral" (MT 516), and "Counterparty" (MT 572, 573).
Special application in MT 500, 501 - 9.1.2, 510, 512 - 9.2.2, 520, 521, 522, 523, 580 - 9.3.2, 530, 531, 532, 533, 534, 539 - 9.4.2, 553, 554, 555, 563 - 9.5.2, 572, 573 - 9.6.2, 516, 526, 582 - 9.7.2 and 525, 585 - 9.8.2.

Used in MT(s): 500, 501, 510, 512, 516, 520, 521, 522, 523, 525, 526, 530, 531, 532, 533, 534, 539, 553, 554, 555, 563, 572, 573, 580, 582, 585

8.103   88s   Beneficiary of securities   Option A,C,D

This field is used to specify the party in whose favour the securities are to be deposited once delivered to the party specified in field 87s "Receiver/deliverer of securities". The name, and when known to the sender, the account identification of the beneficiary shall be indicated.

Special application in MT 520, 521, 580 - 9.3.2, and 530, 531 - 9.4.2.

Used in MT(s): 500, 510, 520, 521, 522, 523, 525, 530, 531, 532, 533, 539, 553, 563, 580

8.104   -   Trailer

The trailer identifies the end of the message and is dependent on the transmission system.

9   Message types and field descriptions related to specific message types

Fields are identified by a field tag and shall appear in the order defined for each message type. Fields that are not mentioned are forbidden.

The message types are grouped under their group label in numerical order. In the last section of each group, the special application of fields referring to that group is described.

9.1   Trade Initiation

9.1.1   Message types

9.1.1.1 500 Order to buy

An MT 500 order to buy is an instruction sent by the client, or its authorized representative, to buy a given quantity of an identified security under specified conditions.

NOTE - When settlement instructions are not given, standing instructions for delivery and payment apply. This message normally is the first one in a chain of events; therefore, no facility is provided for referring to another message or transaction.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
23	Further identification	O
30	Expiry date of order	O
32S	Date and striking price	O
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Next coupon	O
32L	Price limit	M
82s	Instructing party	O
83s	Safekeeping account	O
87s	Receiver of securities	O
88s	Beneficiary of securities	O
53s	Account for payment	O
71D	Account(s) for charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
- If field 88s is present, field 87s must also be present
- Either field 83s or field 87s may be present, but not both

9.1.1.2 501 Order to sell

An MT 501 order to sell is an instruction sent by the client, or its authorized representative, to sell a given quantity of an identified security under specified conditions.

NOTE - When settlement instructions are not given, standing instructions for delivery and payment apply. This message normally is the first one in a chain of events; therefore, no facility is provided for referring to another message or transaction.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
23	Further identification	O
30	Expiry date of order	O
32S	Date and striking price	O
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Next coupon	O
32L	Price limit	M
35E	Certificate number(s)	O
82s	Instructing party	O
83s	Safekeeping account	O
87s	Deliverer of securities	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
71D	Account(s) for charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
- Either field 53s or fields 57s and 58s may be present, but not both
- When used, fields 57s and 58s must both be present

9.1.2   Specific field descriptions related to trade initiation messages

Field Tag	Narrative	Format

23   Further identification   16x

MT 500, 501:
This field specifies the type of deal the sender is requesting of the receiver. One of the following code words may be used:

FORWARD   To be executed for settlement at a future date defined in accordance with the practices of the particular stock exchange or market.

OPTION   The right to buy or sell within a stated period at a predetermined price. This code may be followed by the qualification NON or NEG for non-negotiable or negotiable options respectively (e.g., OPTIONNON).

REGULAR   To be executed in accordance with the normal practices of the particular stock exchange or market.

SPOT   To be executed for immediate settlement in accordance with the practice of the particular stock exchange or market.

STELLAGE   The right to buy and sell within a stated period at a predetermined price and an obligation to execute one of the alternatives.

30   Expiry date of order   6n

MT 500, 501:
This field specifies the date up to and including which the order is valid. Its absence means that the local practice of the receiver applies, unless instructions are provided in field 72 "Sender to receiver information".

58s   Beneficiary of money   Option A,D

MT 501:
This field specifies the name (and account) of the party to be credited with the proceeds of the sale. It will be used only in those cases where payment is to be made at an institution different from the receiver (i.e., field 57s "Account with institution" is present).

72   Sender to receiver information   6*35x

MT 500, 501:
In those cases where the sender wishes to request that the receiver act either as a principal or an agent, one of the following code words must be used:

/AGEN/   The sender requests the receiver to act as an agent in the purchase/sale of securities.

/PRIN/   The sender requests the receiver to act as a principal in the purchase/sale of securities.

In those cases where the price limit is expressed as a discount or premium relative to the issue price, one of the following code words must be used:

/DISCOUNT/   The price limit specified in field 32L "Price limit" is a discount amount or percentage relative to the issue price.

/PREMIUM/   The price limit specified in field 32L "Price limit" is a premium amount or percentage relative to the issue price.

In the MT 501, when an MT 579 is needed to supplement the information in field 35E "Certificate number(s)", the code word /MSG579/ must be present in this field.

82s   Instructing party   Option A,D

MT 500, 501:
This field identifies the initiator of the order, when other than the sender of the instruction.

87s   Deliverer of securities   Option E,F

MT 501:
This field consists of a code specifying if delivery is to be made free (FREE) or against payment (APMT), followed by an optional account number line and either system related identifier (option E) or the full name and address (option F) of the deliverer of the securities.

87s   Receiver of securities   Option E,F

MT 500:
This field consists of a code specifying if delivery is to be made free (FREE) or against payment (APMT), followed by an optional account number line and either system related identifier (option E) or the full name and address (option F) of the receiver of the securities.

9.2 Confirmation messages

9.2.1 Message types

9.2.1.1 510 Confirmation of purchase or sale

An MT 510 confirmation of purchase or sale is sent by the executing party providing for the accounting in detail for the securities as well as the payment side of the deal.

NOTE - Whether it is a purchase or sale is specified by a code in field 23 "Further identification". When an order to buy or an order to sell is executed in several parts, normally one confirmation or purchase or sale is to be sent for each day of execution, and within that day, for each deal price, if all other details to be specified are identical.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
23	Further identification	M
31P	Date and place of trade	M
30	Settlement date	O
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Next coupon	O
35E	Certificate number(s)	O
82s	Instructing party	O
83s	Safekeeping account	O
87s	Receiver/deliverer of securities	O
88s	Beneficiary of securities	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
32S	Date and striking price	O
33S	Special concessions	O
33T	Deal price	M
32M	Deal amount	O
34i	Accrued interest	O
32B	Settlement amount	O
71C	Other charges	O
71B	Own charges	O
36	Exchange rate	O
34a	Net proceeds	M
72	Sender to receiver information	O
-	Trailer	M

NOTE:
- In a confirmation of sale, either field 53s or fields 57s and 58s may be present, but not both;
- When used, fields 57s and 58s must both be present;
- In a confirmation of purchase, either field 83s or 87s may be present, but not both;
- If field 88s is present, field 87s must also be present.

9.2.1.2 512 Securities trade confirmation

An MT 512 securities trade confirmation is exchanged between the counterparties to a securities trade

to confirm the details of a new trade between the parties, an amendment of a previously agreed trade or a cancellation of a trade. It may also include, where necessary, the settlement details of the trade.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
23	Further identification	M
31P	Date and place of trade	M
31T	Time of trade	O
30	Date of intended settlement	M
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Next coupon	O
82s	Counterparty	O
87s	Receiver of securities	M
87s	Deliverer of securities	O
33T	Deal price	M
32M	Deal amount	O
33S	Special concessions	O
34i	Accrued interest	O
32B	Settlement amount	M
71C	Other charges	O
71B	Own charges	O
36	Exchange Rate	O
34a	Net proceeds	O
57s	Account with institution	O
72	Sender to receiver information	O
-	Trailer	M

9.2.1.3 519 Advice of execution

An MT 519 advice of execution is a report sent by the executing party to give brief and early information about a securities deal.

NOTE - Whether it is a purchase or a sale is specified by a code in field 23 "Further identification". To convey complete details when available, a confirmation of purchase or sale (MT 510) is used.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
23	Further identification	M
31P	Date and place of trade	M
32S	Date and striking price	O
35A	Quantity of securities	M
35B	Identification of securities	M
33T	Deal price	M
72	Sender to receiver information	O
-	Trailer	M

9.2.2   Specific field descriptions related to confirmation messages

Field Tag	Narrative	Format

21   Related reference   16x

MT 510, 519:
If no reference is available, the code word NONREF must be used.

MT 512:
In a new contract, this field contains the code word NEW. In all other cases, this field must contain the TRN (field 20) of a previous MT 512. The content of this field, when other than NEW, will normally be a reference assigned by the sender. This is the case because the sender will normally include the content of field 20 "Transaction reference number" from the MT 512 previously transmitted rather than received.

23   Further identification   16x

MT 510, 519:
This field specifies whether the message refers to a purchase or sale of securities, as well as the type of deal referred to. It must consist of either BOUGHT or SOLD, and may optionally be followed by a slash "/" and one of the following code words:

FORWARD	Executed for settlement at a future date defined in accordance with the practices of the particular stock exchange or market.
OPTION	The right to buy or sell within a stated period at a predetermined price. This code may be followed by the qualification NON or NEG for non-negotiable or negotiable options respectively (e.g., OPTIONNON).
REGULAR	Executed in accordance with the normal practices of the particular stock exchange or market.
SPOT	Executed for immediate settlement in accordance with the practice of the particular stock exchange or market.
STELLAGE	The right to buy and sell within a stated period at a predetermined price and an obligation to execute one of the alternatives.

MT 512:
This field identifies the function of the message, using one of the code words shown below, followed by a slash "/" and either the code word BOUGHT or SOLD to indicate, from the sender's point of view, the position in the deal. One of the following code words must be used in the first part of the field:

Confirmation by both financial institutions:

AMEND	Confirmation of mutually agreed change(s) to a trade for which a confirmation has been previously sent. An AMEND confirmation constitutes a cancellation and replacement of any previous confirmation(s) transmitted regarding the trade. All fields present in the previous confirmation which remain unchanged must be present in this message.
CANCEL	Confirmation of a mutually agreed cancellation of a trade.
NEW	Confirmation of a new trade

Sent by one financial institution:

CORRECT	Re-transmission to correct error(s) in a previously sent MT 512. A CORRECT confirmation constitutes a cancellation and replacement of any previous

confirmation(s) transmitted by the sender regarding the trade. All fields present in the previous confirmation which remain unchanged must be present in this message.

30　　Date of intended settlement　　　　　　　　　　　　　　**6n**

MT 512:
This field specifies the date on which the securities and funds are to be exchanged.

30　　Settlement date　　　　　　　　　　　　　　　　　　　**6n**

MT 510:
This field specifies the date on which the securities or funds are to be/have been exchanged.

33S　　Special concessions　　　　　　　　　　　　　　　　**3a15d**

MT 510, 512:
This field specifies the currency code and amount of commission, drawdown or other reduction from or addition to the deal price. It may alternatively consist of PCT followed by a percentage amount.

36　　Exchange rate　　　　　　　　　　　　　　　　　　　　**12d**

MT 510, 512:
The rate of exchange between the currencies of the settlement amount and the net proceeds.

58s　　Beneficiary of money　　　　　　　　　**Option A,D**

MT 510:
This field specifies the name (and account) of the party to be credited with the proceeds of the sale. It will be used only in those cases where payment is to be/has been made at an institution different from the receiver (i.e., field 57s is present).

72　　Sender to receiver information　　　　　　　　　　**6*35x**

MT 510, 519:
Whenever possible, one of the following code words should be used:

/AGEN/	The sender wishes to confirm that it acted as an agent in the deal.
/BROKER/	Broker identification.
/DISCOUNT/	The deal price specified in field 33T "Deal price" is a discount amount or percentage relative to the issue price.
/MSG579/	An MT 579 is being sent in lieu of or in addition to field 35E (MT 510).
/PHON/	The deal was arranged by telephone.
/PREMIUM/	The deal price specified in field 33T "Deal price" is a premium amount or percentage relative to the issue price.
/PRIN/	The sender wishes to confirm that it acted as a principal in the deal.
/TELEX/	The deal was arranged by telex.

MT 512:
One of the following code words should be used:

/AGEN/	The sender wishes to confirm that it acted as an agent in the deal.
/DISCOUNT/	The deal price specified in field 33T "Deal price" is a discount amount or percentage relative to the issue price.
/PHON/	The deal was arranged by telephone.

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/PREMIUM/	The deal price specified in field 33T "Deal price" is a premium amount or percentage relative to the issue price.
/PRIN/	The sender wishes to confirm that it acted as a principal in the deal.
/TELEX/	The deal was arranged by telex.

82s   Counterparty   Option A,D

MT 512:

This field identifies the sender's trade counterpart when other than the receiver (e.g., when the MT 512 is sent to a central trade matching facility).

82s   Instructing party   Option A,D

MT 510:

When the message confirms the execution of an instruction received via an MT 500 or an MT 501, the contents of field 82s "Instructing party" in the original instruction, if present, must be placed in this field.

83s   Safekeeping account   Option A,C,D

MT 510:

This field identifies the safekeeping account serviced by the sender of the message for the receiver of the message into which the securities have been or will be deposited (in the case of a confirmation of purchase) or from which the securities have been or will be withdrawn (in the case of a confirmation of sale). If the safekeeping account is not used, then field 87s applies.

87s   Deliverer of securities   Option E,F

MT 512:

This field must only be used when the receiver and deliverer of the securities are different parties. It will be used to identify the party from which the seller will have the securities delivered. It consists of a code specifying if delivery is to be made free (FREE) or against payment (APMT), followed by an optional account number line and either the system related identifier (option E) or full name and address (option F) of the deliverer of the securities. When used, this field should contain the same code word (i.e., FREE or APMT) as the first field 87s "Receiver of securities".

87s   Receiver/deliverer of securities   Option E,F

MT 510:

This field is only used when the safekeeping account, serviced by the sender of the message for the receiver of the message, is not used. In a confirmation of purchase, this field identifies the party to which the securities have been or are to be delivered. In a confirmation of sale, the party from whom the securities have been or are to be received. This field consists of a code specifying if delivery is to be made free (FREE) or against payment (APMT), followed by an optional account number line and either the system related identifier (option E) or full name and address (option F) of the deliverer of the securities or the receiver.

87s   Receiver of securities   Option E,F

MT 512:

This field identifies where the buyer wants the securities to be received and, in some cases, from where the seller will have the securities delivered. If the receiver and deliverer of securities is the same party, the name of that party will be placed in this field and the second field 87s "Deliverer of securities" will not be used. If, however, these parties are different, the receiver of securities, i.e.,

where the buyer wants the securities to be received, will be identified in this field. It consists of a code specifying if delivery is to be made free (FREE) or against payment (APMT), followed by an optional account number line and either the system related identifier (option E) or full name and address (option F) of the receiver (deliverer) of the securities.

9.3   Settlement instruction messages

NOTE - In the settlement instructions, MT 520 to MT 523, the repetitive part is used where specified quantities of the security are to be deposited into or withdrawn from multiple safe-keeping accounts.

9.3.1   Message types

9.3.1.1 520 Receive securities free

An MT 520 receive securities free instructs the receiver of the message to receive specified securities, physically or by book-entry, from a specified party without paying an amount of money.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
30	Delivery date	O
20	Transaction reference number	M
21	Related reference	O
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O
Sequence B		
(Start of Repetitive Sequence)		
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
(End of Repetitive Sequence)		
Sequence C		
87s	Deliverer of securities	M
88s	Beneficiary of securities	O
85s	Deliverer's instructing party	O
77D	Registration details	O
77R	Declaration details	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence.

9.3.1.2 521 Receive against payment

An MT 521 receive securities against payment: A receive securities against payment message instructs the receiver of the message to receive specified securities, physically or by book-entry, from a specified party, and to remit a specified amount of money in payment.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
30	Settlement date	O

20	Transaction reference number	M
21	Related reference	O
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O

Sequence B
(Start of Repetitive Sequence)

35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O

(End of Repetitive Sequence)
Sequence C

87s	Deliverer of securities	M
88s	Beneficiary of securities	O
85s	Deliverer's instructing party	O
77D	Registration details	O
77R	Declaration details	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
33T	Deal price	O
32M	Deal amount	O
34i	Accrued interest	O
71E	Taxes added	O
71F	Broker's commission	O
71G	Other charges or fees	O
32B	Settlement amount	M
71D	Account(s) for charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence;
-If field 57s is present, then field 58s must also be present.

9.3.1.3 522 Deliver free

An MT 522 deliver securities free: A deliver securities free message instructs the receiver of the message to deliver specified securities, physically or by book-entry, to a specified party without receiving payment.

Field Tag	Field Name	Status
-	Header	M

Sequence A

30	Delivery date	O
20	Transaction reference number	M
21	Related reference	O
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O

82s	Instructing party	O
	Sequence B	
	(Start of Repetitive Sequence)	
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
	(End of Repetitive Sequence)	
	Sequence C	
87s	Receiver of securities	M
88s	Beneficiary of securities	O
77D	Registration details	O
77R	Declaration details	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence.

9.3.1.4 523 Deliver against payment

An MT 523 deliver securities against payment instructs the receiver of the message to deliver specified securities, physically or by book-entry, to a specified party and to receive a specified amount of money.

Field Tag	Field Name	Status
-	Header	M
	Sequence A	
30	Settlement date	O
20	Transaction reference number	M
21	Related reference	O
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O
	Sequence B	
	(Start of Repetitive Sequence)	
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
	(End of Repetitive Sequence)	
	Sequence C	
87s	Receiver of securities	M
88s	Beneficiary of securities	O
77D	Registration details	O
77R	Declaration details	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
33T	Deal price	O
32M	Deal amount	O
34i	Accrued interest	O
71E	Taxes deducted	O

71F	Broker's commission	O
71G	Other charges or fees	O
32B	Settlement amount	M
71D	Account(s) for charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence;
-Either field 53s or fields 57s and 58s may be present, but not both;
-When used, fields 57s and 58s must both be present.

9.3.1.5 580 Instruction to an international clearing system

An MT 580 instruction to an international clearing system is sent by a member of an international clearing system to the international clearing system, to instruct the receiver about the receipt/delivery of securities from/to another member, or from/to an entity external to the international clearing system via book entry or physical transfer.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	O
(Start of repetitive sequence)		
23	Further identification	M
30	Settlement date	O
20	Transaction reference number	M
21	Related reference	O
31P	Date and place of trade	O
31T	Time of trade	O
26J	Priority requested	O
35A	Quantity of securities	M
35B	Identification of securities	M
35E	Certificate number(s)	O
82s	Instructing party	O
83R	Sender's role	O
83s	Safekeeping account	M
84s	Clearing correspondent	O
87s	Receiver/deliverer of securities	O
85s	Deliverer's instructing party	O
88s	Beneficiary of securities	O
57s	Account with institution	O
58s	Beneficiary of money	O
33T	Deal price	O
32M	Deal amount	O
37J	Deal amount exchange rate	O
34i	Accrued interest	O
37L	Accrued interest exchange rate	O
37S	Accrued interest rate and calculation basis	O
33S	Special concessions	O
37P	Special concessions exchange rate	O
32B	Settlement amount	O
26L	Fungibility code	O
26K	Denomination choice	O

77B	Further information	O
77D	Registration details	O
72	Sender to receiver information	O
79	Narrative	O

(End of repetitive sequence)

| - | Trailer | M |

NOTE:

-Field 20 in the non-repetitive sequence must be present if the repetitive sequence is present two or more times;

-If used in any repetitive sequence, both fields 57s and 58s must be present;

-Field 37S may only be present in a repetitive sequence if field 34a is present within the same sequence and contains the number of days accrued;

-Fields 31T, 33T, 32M, 37J, 34(G or H), 37L, 33S and 37P may only be present in a repetitive sequence if field 31P is present in the same repetitive sequence;

-Field 85s may only be present in receive instructions (i.e., field 23 contains the code word RECFREE or RECAPMT);

-Field 88s may only be present in delivery instructions (i.e., field 23 contains the code word DELFREE or DELAPMT);

-If an ISO currency code is used in subfield 1 of field 33T, it must be the same as that used in subfield 1 of field 32M;

-Field 37J may only be present if field 32M is also present. In addition, it may only be present when the ISO currency code used in field 32M is different from that used in field 32B;

-Field 37L may only be present if field 34i (G or H) is also present. In addition, it may only be present when the ISO currency code used in field 34i is different from that used in field 32B;

-Field 37P may only be present if field 33S is also present. In addition, it may only be present when the ISO currency code used in field 33S is different from that used in field 32B.

9.3.2   Specific field descriptions related to settlement instruction messages

Field Tag	Narrative	Format
23	**Further identification**	**16x**

MT 580:

Identifies the type of instruction and optionally, further identification of that instruction. In this message type, the format of this field is 7a[/5a][//1a]. Subfield 1 (i.e., 7a) must contain one of the following code words:

DELAPMT	Deliver against payment
DELFREE	Deliver free of payment
RECAPMT	Receive against payment
RECFREE	Receive free of payment

Subfield 2 (i.e., [/5a]) may contain one of the following code words or a bilaterally agreed code word of five alpha characters, preceded by a slash "/". The specific code word is dependent on the service offered by the receiver.

MATCH	The instruction is sent only for matching, and not for settlement
SFACN	Cancellation of a previous SFA reporting only instruction
SFANW	The instruction is sent only for reporting to the SFA, and not for settlement
TRANS	The delivery instruction does not require a matching receive instruction

Subfield 3 (i.e., [//1a]) may contain the following code word or a bilaterally agreed code word of one alpha character, preceded by a double slash "//":

G	The instruction relates to a guaranteed delivery.

30   **Delivery date**   6n

MT 520, 522:
This field specifies the date on which the securities are to be received/delivered.

30   **Settlement date**   6n

MT 521, 523:
This field specifies the date on which the securities and funds are to be exchanged.

31P   **Date and place of trade**   6n[29x]

MT 580:
This field specifies the day on which the deal was agreed/executed and, optionally, the stock exchange or other market where the deal was agreed. When present in the MT 580, the trade date must be prior or equal to the settlement date specified in field 30. One of the following code words may be used in subfield 2:

EXCH   Stock exchange
PRIM   Primary market
SECM   Secondary market

Alternatively, the exchange or regulated market may be indicated in subfield 2 by using the four-character Market Identifier Code (MIC).

32B   **Settlement amount**   3a15d

MT 521:
This amount is the deal amount plus or minus accrued interest, taxes, brokers commission and other charges or fees.

MT 523:
This amount is the deal amount plus or minus accrued interest, taxes, brokers commission and other charges or fees.

33S   **Special concessions**   3a15d

MT 580:
This field specifies the currency code and amount of any fee, commission, tax or other charges to be added to the deal amount (i.e., field 32M).

37J   **Deal amount exchange rate**   12d

This field specifies the rate of exchange between the deal amount currency and the settlement amount currency, when different.

58s   **Beneficiary of money**   Option A,D

MT 523:
This field specifies the name (and account) of the party to be credited with the payment when the payment is made to an institution different from the receiver (i.e., field 57s "Account with institution" is present).

MT 580:

This field specifies the name of the party, and when known to the sender, the number of the account to be credited with the payment at the account with institution specified in field 57a.

72   Sender to receiver information   6*35x

MT 520, 521:

In those cases where an MT 579 is needed to supplement the information in field 35E "Certificate number(s)", /MSG579/ must be present in this field.

MT 522, 523:

In those cases where an MT 579 is needed to supplement the information in field 35E "Certificate number(s)", /MSG579/ must be present in this field. /PRIORREQ/ may be used to indicate that the sender requests that the specified delivery has priority over those with the same delivery date not indicating this code. This may be followed by supplementary priority codes as defined and agreed between the sender and receiver.

MT 521, 523:

In those cases where the "Trade price" (33T) is expressed as a discount or premium relative to the issue price, one of the following code words must be used:

/DISCOUNT/   The trade price specified in field 33T "Trade price" is a discount amount or percentage relative to the issue price.

/PREMIUM/   The trade price specified in field 33T "Trade price" is a premium amount or percentage relative to the issue price.

MT 580:
One of the following code words may be used:

/DISCOUNT/   The deal price specified in field 33T is a discount amount or percentage relative to the issue price.

/MSG579/   An MT 579 follows containing certificate numbers in addition to those contained in field 35E or in lieu of this field.

/PREMIUM/   The deal price specified in field 33T is a premium amount or percentage relative to the issue price.

77B   Further information   3*35x

MT 580:

This field contains any additional information that the sender wishes the receiver to transmit to one of the parties involved in the execution of the instruction.

79   Narrative   35*50x

MT 580:

This field is used to convey additional information on the specific instruction. Its use and contents are defined by bilateral agreements between the sender and the receiver. Each item of information must begin on a new line using the following line formats:

First line: /8a/[additional information]
Following lines: [//continuation]

**82s   Instructing Party
(MT 520, 521, 522, 523)**   Option A,D

This field identifies the initiator of the transaction when other than the sender of the message.

(MT 580)   Option A,C,D

This field identifies the party which instructed the sender about the transaction.

**83s   Safekeeping account
(MT 520, 521, 522, 523)**   Option A,C,D

If sequence B is present two or more times, this field must be present in each occurrence of the sequence, and identify the safekeeping account into/from which the quantity of securities specified in field 35A "Quantity of securities" is to be deposited/withdrawn.

(MT 580)   Option C

This field identifies the safekeeping account serviced by the receiver which is to be used to execute the transaction.

84s   Clearing correspondent   Option A

MT 580:
This field identifies the clearing system or local clearing agent through which the execution of the instruction must take place. In instructions to be settled in the books of the receiver of the message, this field must contain the system related identifier of the receiver.

87s   Deliverer of securities   Option A,D

MT 520, 521:
This field identifies the party which will deliver the securities to the receiver of the message.

87s   Receiver of securities   Option A,D

MT 522, 523:
This field identifies the party to which the receiver of the message will deliver the securities.

87s   Receiver/Deliverer of securities   Option A,C,D

MT 580:
This field identifies either the party which will deliver the securities to the receiver of the message in favour of the sender in a receive instruction (i.e., field 23 contains the code word RECFREE or RECAPMT) or the party which will receive the securities from the receiver of the message in a deliver instruction (i.e., field 23 contains DELFREE of DELAPMT).

88s   Beneficiary of securities   Option A,C,D

MT 520, 521:
This field is used to identify the beneficiary of securities when the safekeeping account is not used.

MT 580:
This field specifies the party to which the receiver of securities specified in field 87s must further

deliver the securities. This field may only be present in delivery instructions (i.e., field 23 contains the code word DELFREE or DELAPMT).

9.4 Settlement confirmation and advice messages

NOTE - In the settlement confirmations, MT 530 to MT 533, the repetitive part is used where specified quantities of the security were deposited into or withdrawn from multiple safe-keeping accounts.

9.4.1 Message types

9.4.1.1 530 Confirmation of receipt free

An MT 530 confirmation of receipt free confirms with all details the receipt of specified securities, physically or by book-entry, from a specified party, free of payment.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	O
30	Delivery date	M
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O
Sequence B		
(Start of Repetitive Sequence)		
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
(End of Repetitive Sequence)		
Sequence C		
87s	Deliverer of securities	M
88s	Beneficiary of securities	O
85s	Deliverer's instructing party	O
77D	Registration details	O
77R	Declaration details	O
71C	Other charges	O
71B	Own charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
- If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence.

9.4.1.2 531 Confirmation of receipt against payment

An MT 531 confirmation of receipt against payment confirms the receipt of specified securities, physically or by book-entry, from a specified party against a specified amount of money. It may include itemized accounting details.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M

21	Related reference	M
30	Settlement date	M
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O

Sequence B
(Start of Repetitive Sequence)

35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O

(End of Repetitive Sequence)
Sequence C

87s	Deliverer of securities	M
88s	Beneficiary of securities	O
85s	Deliverer's instructing party	O
77D	Registration details	O
77R	Declaration details	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
33S	Special concessions	O
33T	Deal price	O
32M	Deal amount	O
34i	Accrued interest	O
32B	Settlement amount	M
71C	Other charges	O
71B	Own charges	O
36	Exchange rate	O
34A	Net proceeds	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence;
-If field 57s is present, then field 58s must also be present.

9.4.1.3 532 Confirmation of delivery free

An MT 532 confirmation of delivery free confirms with all details the delivery of specified securities, physically or by book-entry, to a specified party, free of payment.

Field Tag	Field Name	Status
-	Header	M

Sequence A

20	Transaction reference number	M
21	Related reference	M
30	Delivery date	M
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O

Sequence B

(Start of Repetitive Sequence)		
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
(End of Repetitive Sequence)		
Sequence C		
87s	Receiver of securities	M
88s	Beneficiary of securities	O
77D	Registration details	O
77R	Declaration details	O
71C	Other charges	O
71B	Own charges	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence.

9.4.1.4 533 Confirmation of delivery against payment

An MT 533 confirmation of delivery against payment confirms a delivery of specified securities, physically or by book-entry, to a specified party against a specified amount of money. It may include itemized accounting details.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	M
30	Settlement date	M
31P	Date and place of trade	O
35B	Identification of securities	M
35a	Next coupon	O
33V	Book value	O
82s	Instructing party	O
Sequence B		
(Start of Repetitive Sequence)		
35A	Quantity of securities	M
83s	Safekeeping account	O
35E	Certificate number(s)	O
(End of Repetitive Sequence)		
Sequence C		
87s	Receiver of securities	M
88s	Beneficiary of securities	O
77D	Registration details	O
77R	Declaration details	O
53s	Account for payment	O
57s	Account with institution	O
58s	Beneficiary of money	O
33S	Special concessions	O
33T	Deal price	O
32M	Deal amount	O
34i	Accrued interest	O
32B	Settlement amount	M

71C	Other charges	O
71B	Own charges	O
36	Exchange rate	O
34A	Net proceeds	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present two or more times, field 83s must be present in each occurrence of the repetitive sequence;
-Either field 53s or fields 57s and 58s may be present, but not both;
-When used, fields 57s and 58s must both be present.

9.4.1.5 534 Notice of settlement problem

An MT 534 notice of settlement is sent by a custodian to a financial institution, or between interested parties involved in a securities transaction. It reports the execution status of a securities trade being settled. In particular, it advises the receiver of a problem encountered in 1) executing a settlement instruction sent by the receiver or 2) dealing with another party attempting to deliver securities in favour of the receiver or requesting information on a receipt of securities expected from the sender acting on behalf of the receiver.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
11a	MT and date of original instruction	O
30	Settlement date	O
31S	Status date	O
23	Further identification	M
83s	Safekeeping account	O
35A	Quantity of securities	M
35B	Identification of securities	M
87s	Receiver/deliverer of securities	O
82s	Receiver/deliverer's instructing party	O
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-Only option R may be used for field 11a.

9.4.1.6 539 Advice of receipt/delivery of securities

An MT 539 advice of receipt/delivery of securities gives early information without all details, of a receipt or delivery of securities. It covers receipts and deliveries, both free and against payment. It will normally be followed by the complete confirmation (MT 530 to MT 533). The message may also contain a request for instructions.

NOTE - When an advice of receipt/delivery of securities carries a question in field 75 "Queries", it is recommended that the question be responded to by using an MT 596.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M

21	Related reference	O
23	Further identification	M
30	Delivery/settlement date	O
35A	Quantity of securities	O
35B	Identification of securities	O
33V	Book value	O
32B	Settlement amount	O
83s	Safekeeping account	O
87s	Receiver/Deliverer of securities	O
88s	Beneficiary of securities	O
75	Queries	O
-	Trailer	M

NOTE:
-At a minimum, either field 21 or fields 35A and 35B must be present;
-In an advice of delivery, if field 88s is present, field 87s must also be present.

9.4.1.7 583 Depot management advice

An MT 583 depot management advice is sent by a custodian to a financial institution, or by a financial institution to other interested parties. It is used to advise a change in the status for good delivery, or another change in the status (e.g., intra-position transfer), of the specified security(ies) within a holding(s). It provides details on one transaction or event. This message should not be used to advise of a movement to or from a position which is directly related to a securities trade or to a corporate action or to advise of an event/change affecting the entire holding (i.e., it should relate to a specific underlying transaction and/or instruction affecting the specified security).

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	O
11a	MT and date of the original message	O
83s	Safekeeping account	O
23	Further identification	M
Sequence B		
(Start of repetitive sequence)		
83s	Safekeeping account	O
35A	Quantity of securities	O
35B	Identification of securities	M
31F	Effective date	O
77D	Narrative	O
(End of repetitive sequence)		
Sequence C		
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-Field 83s must be present either in sequence A or in each occurrence of sequence B. It may be present in both.

9.4.2 Specific field descriptions related to settlement confirmation and advice messages

Field Tag	Narrative	Format

21 **Related reference**   16x

MT 531, 532, 533, 534:
If no reference is available, the code NONREF must be used.

23 **Further identification**   16x

MT 534:
This field specifies the type of settlement problem. For the purposes of this message, the field is structured as 3a[/8a]. Subfield 1 (i.e., 3a) must contain one of the following code words:

DEL	The problem concerns a delivery attempt or instruction from the sender's perspective.
REC	The problem concerns a receive attempt or instruction from the sender's perspective.

Subfield 2 (i.e., [/8a]), if present, may contain one of the following code words or a bilaterally agreed code word preceded by a slash.

CERTD	The securities are awaiting return of certified deed from the registrar.
COLLATER	The securities are not deliverable as they are pledged as collateral.
CPFUTURE	Instruction from your counterparty with future settlement date and not requiring instruction from you.
CPLACK	Insufficient deliverable securities in counterparty's account or counterparty does not hold securities.
CPLAT	Your counterparty's instruction was received too late for the settlement date specified.
CPMONEY	Insufficient money in counterparty's account.
CUNMATCH	The instruction has not been matched with an instruction from your counterparty.
DDATE	The counterparty disagrees with the settlement date.
DMONE	The counterparty disagrees with the money amount.
DQUAN	The counterparty disagrees with the quantity of securities.
DSECU	The counterparty disagrees with the security/issue.
DTRAN	The counterparty does not recognise the transaction.
FAIL	The settlement failed.
FUTURE	Future settlement date.
INCAD	The securities require income (e.g., dividend or interest) adjustment.
LACK	Insufficient deliverable securities in your account.
LATEI	Your instruction is too late for the settlement date specified.
MDATE	The settlement date requested is not a settlement date for the market.
MONEY	Insufficient money in your account.
MONSE	Insufficient deliverable securities and insufficient money in your account(s).
NODEL	The counterparty has not delivered.
REFUS	The delivery/receipt refused because securities are not in good order.
REGOPEN	The securities are with the registrar or transfer agent for registration or replacement of certificates.
SEE72	The problem or the reason why the transaction is pending is explained in field 72.
UNMATCH	Your counterparty's instructions has not been matched with an instruction from you, awaiting your instruction (e.g., an "alleged" trade).

MT 539:
This field specifies whether the message refers to a delivery (DELIVERD) or receipt (RECEIVED).

MT 583:
Identifies the availability status of the specified securities and the nature of the change in status. For the purpose of this message, the following format is to be used: 2a/5an.

Subfield 1 (i.e., 2a) must contain one of the following code words, indicating whether the securities have become available or not available for delivery, for the reason specified in subfield 2:

AD	The securities are available for delivery.
NA	The securities are not available for delivery.

Subfield 2 (i.e., /5an) indicates the reason for the change in status, using one of the following code words, or a bilaterally agreed code word, preceded by a slash "/":

AVAIL	The securities are available for delivery (only AD/AVAIL must be used).
BANKR	The securities are involved in reorganization due to the financial restructuring of a firm in bankruptcy and have been submitted to an agent or trustee in exchange for new securities or equivalent value (NA/BANKR should be used), or are the new securities received in exchange (AD/BANKR should be used).
BORRO	The securities are or were borrowed by the receiver (either from the custodian or another party) (e.g., AD/BORRO refers to securities borrowed by the receiver, NA/BORRO must not be used).
COLLA	The securities are or were used as collateral.
DENOM	The securities are being or were re-denominated.
DEPRJ	The securities have been or were rejected by the depository.
DIVID	The securities are or were due from stock dividends.
EXCHS	The securities are pending exchange for another security or were exchanged from another security.
LEGAL	Legal documents required.
LIQUI	The securities are involved in a liquidation and have been submitted to an agent in exchange for their current cash value (only NA/LIQUI must be used).
LOAND	The securities are or were loaned out by the receiver (e.g., NA/LOAND refers to securities loaned out by the receiver and AD/LOAND refers to the return of securities loaned out).
MARGE	The securities are or were used as collateral for a futures/options transaction.
MERGE	The securities are involved in a merger and have been submitted to an agent for cash or new securities (NA/MERGE should be used in this case), or are the new securities received resulting from a merger (AD/MERGE should be used).
PENDD	The securities are pending delivery/sale (only NA/PENDD must be used).
PENDR	The securities are pending receipt/purchase (only NA/PENDR must be used).
PLEDG	The securities are or were pledged.
REDEM	The position has been submitted for a full redemption or the issue has been called prior to redemption (AD/REDEM must not be used).
REGIS	The securities are or were in the registration process (e.g., NA/REGIS refers to securities sent out for registration and AD/REGIS refers to securities returned from the registrar).
REGRJ	The securities have been or were rejected by the registrar (e.g., NA/REGRJ refers to securities listed as lost or stolen or for which there is a question of authenticity or inadequate authorization).
REINV	The securities are or were awaiting anticipated reinvestment of dividends (e.g., awaiting receipt of shares purchased for dividend reinvestment).
SEE72	Other status or change in status is specified in field 72 "Sender to receiver information.

SPLIT	The securities are or were involved in a stock split.
TENDE	The securities are or were allocated for a tender offer.
TRNSH	The securities are or were in transhipment (e.g., being moved from one custody location to another, or being re-aligned between depositories).

30   Delivery date   6n

MT 530, 532:
This field specifies the actual date on which the receipt/delivery of the securities took place.

30   Delivery/settlement date   6n

MT 539:
This field specifies the actual date on which delivery of the securities took place, or the actual date on which the securities and funds were exchanged.

30   Settlement date   6n

MT 531, 533:
This field specifies the actual date on which the securities and funds were exchanged. In an MT 531, when the value date of the payment differs from the settlement date, field 34A "Net proceeds" must be present.

MT 534:
This field specifies the settlement date as provided by the receiver in a previous instruction, or as alleged by another party attempting to deliver or receive securities to/from the receiver.

31F   Effective date   6n[/6n][//35x]

MT 583:
The effective date when the securities became available for delivery (i.e., subfield 1 of field 23 contains the code word AD), or when the securities became unavailable for delivery (i.e., subfield 1 of field 23 "Further identification" contains the code word NA), and optionally, the expected date on which the securities would become available and other information.
Subfield 2 (i.e., [/6n]) should not be used when subfield 1 of field 23 "Further identification" contains the code word AD.

33S   Special concessions   3a15d

MT 531, 533:
This field specifies the currency code and amount of commission, drawdown or other reduction from or addition to the deal price. It may alternatively consist of PCT followed by a percentage amount.

34A   Net proceeds   6n3a15d

MT 531:
When the securities settlement date (i.e., field 30 "Settlement date") and the value date of the debit differ, this field must be used to specify the value date, currency code and the total amount debited, after charges, if any.

36   Exchange rate   12d

MT 531, 533:
This field specifies the rate of exchange between the currencies of the settlement amount and the net

proceeds. paid/credited/received.

58s   Beneficiary of money   Option A,D

MT 531:
This field specifies the name (and account) of the beneficiary of the payment.

MT 533:
When payment has been made at a financial institution different from the sender (i.e., field 57s "Account with institution" is present), this field specifies the name (and account) of the party which has been credited.

72   Sender to receiver information   **6*35x**

MT 530, 531, 532, 533:
Whenever applicable, the code words listed below should be used:

/COMPLETE/	Used to confirm a partial receipt/delivery which represents the final, or complete receipt/delivery of securities referred to in previous messages (i.e., the code word /PARTIAL/ has been used in a previous message).
/MSG579/	Used to indicate that an MT 579 Certificate numbers message is being sent in lieu of or to supplement field 35E "Certificate number(s)".
/OVERDEL/	(MT 532 and 533 only) Used to indicate that a physical over-delivery of securities has been made, as agreed.
/PARTIAL/	Used to confirm a partial receipt of securities.
/REGOPEN/	(MT 531 and 531 only) Used to confirm the receipt of securities which have subsequently been sent out for re-registration as instructed.
/REVERSAL/	Used to confirm the receipt/delivery of securities which is the result of a reversal of a previous instruction.

MT 531, 533:
In those cases where the "Trade price" (33T) is expressed as a discount or premium relative to the issue price, one of the following code words must be used:

/DISCOUNT/	The trade price specified in field 33T "Trade price" is a discount amount or percentage relative to the issue price.
/PREMIUM/	The trade price specified in field 33T "Trade price" is a premium amount or percentage relative to the issue price.

MT 534:
This field identifies the status of the settlement when subfield 2 of field 23 "Further identification" specifies the code word SEE72.

MT 583:
When field 23 "Further identification" contains the code word SEE72, this field must be used to identify the reason for the change in status to which this advice relates.

75   Queries   **6*35x**

MT539:
This field is used to request further instructions or make enquiries about the securities.

79   Narrative   **35*50x**

MT 534:
Additional information on the settlement status.

82s   Instructing party   **Option A,D**

MT 530, 531, 532, 533:
This field identifies the initiator of the transaction when other than the receiver of the message.

82s   Receiver's/Deliverer's Instructing Party   Option A,C,D

MT 534:
This field identifies the party which instructed the "Receiver/Deliverer of securities" specified in field 87s to receive or deliver securities from/to the receiver of the message.

83s   Safekeeping account   **Option A,C,D**

MT 530, 531, 532, 533:
If sequence B is present two or more times, this field must be present in each occurrence of the sequence to identify the safekeeping account into/from which the quantity of securities specified in field 35A "Quantity of securities" have been deposited/withdrawn.

87s   Deliverer of securities   **Option A,D**

MT 530, 531:
This field identifies the party which delivered the securities to the sender of the message.

87s   Receiver of securities   **Option A,D**
MT 532, 533:
This field identifies the party to which the securities were delivered by the sender of the message.

87s   Receiver/Deliverer of securities
**   (MT 534)**   **Option A,C,D**

This field identifies the party which refused to receive securities from the sender, or which attempted to deliver securities to the sender. The sender may be identified in this field when the sender services safekeeping accounts for both the receiver and the instructing party specified in field 82a "Instructing party".

**   (MT 539)**   **Option A,D**

In an advice of receipt, this field identifies the party from which the securities are received. In an advice of delivery, this field identifies the party to which the securities were delivered, in favour of the receiver of the message or the party specified in field 88s "Beneficiary of securities".

88s   Beneficiary of securities   **Option A,C,D**

MT 530, 531:
This field is used to identify the beneficiary of securities when the safekeeping account is not used.

9.5   Corporate action messages

9.5.1   Message types

9.5.1.1 550 Notice of rights

An MT 550 notice of rights is sent by a custodian to its customer, or between interested parties, to provide details of rights to a current or future debt or equity subscription. This message normally requires a response.

Field Tag	Field Name	Status
Sequence A		
-	Header	M
20	Transaction reference number	M
21	Related reference	O
83s	Safekeeping account	M
35A	Quantity of securities	M
35B	Identification of securities	M
31H	Expiry date	M
31X	Ex date	M
31J	Response deadline	M
31C	Payable date	O
31E	Record date	O
35A	Quantity of rights	M
35B	Identification of rights	O
35T	Subscription ratio	O
33B	Subscription price	O
26G	Type of rights	O
33S	Indicative market price of rights	O
33T	Indicative market price of new issue	O
31S	Pari passu date	O
26H	Disposition of fractions	O
35C	Coupon number	O
35D	Coupon date	O
77R	Legal restrictions	O
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

9.5.1.2 551 Notice of event

An MT 551 notice of event: A notice of event is sent to give particulars of an event affecting a security including an early notice of rights, an early notice of money income or of income in the form of securities declared but not yet booked. This message is for information only and normally does not require a response.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
83s	Safekeeping account	O
35A	Quantity of securities	O

35B	Identification of securities	M
79	Narrative	M
72	Sender to receiver information	O
-	Trailer	M

9.5.1.3 552 Notice of Offer or Privilege

An MT 552 notice of offer or privilege is sent by a custodian to its customer, or between interested parties, and describes an offer by a third party in respect of a specified security in return for cash, other securities or other derived products or combinations of these. It also covers privileges in the conditions of the specified security. This message normally requires a response.

NOTE - The quantity of securities, when given, is the quantity of the subject security held by the sender for the receiver.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
83s	Safekeeping account	O
35A	Quantity of securities	O
35B	Identification of securities	M
35a	Coupon identification	O
33B	Subscription price	O
31C	Payable date	O
33S	Indicative market price of securities	O
31H	Expiry date	M
30	Start of period	O
31X	Ex date	O
31J	Response deadline	M
31E	Record date	O
35T	Conversion ratio	O
35B	Identification of securities	O
77B	Other proceeds derived	O
35S	Quantity of securities derived	O
31L	Effective date	O
33T	Indicative market price of securities derived	O
31S	Pari passu date	O
26H	Disposition of fractions	O
77R	Legal restrictions	O
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

9.5.1.4 553 Instruction to a custodian

An MT 553 instruction to a custodian is sent to a custodian or a party acting as such relative to a specific right, event, offer or privilege and instructs the receiver of the message to take specified action(s).

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
83s	Safekeeping account	O
(Start of repetitive sequence 1)		
35A	Quantity of securities	O
35B	Identification of securities	M
(End of repetitive sequence 1)		
18A	Number of repetitive parts	M
53s	Account for payment	O
71D	Account(s) for charges	O
79	Narrative	M
30	Date of execution	O
(Start of repetitive sequence 2)		
35S	Quantity of securities derived	O
35B	Identification of securities	O
(End of repetitive sequence 2)		
18A	Number of repetitive parts	M
87s	Receiver of securities	O
88s	Beneficiary of securities	O
32B	Settlement amount	O
77D	Registration details	O
77R	Declaration details	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:

-If the repetitive sequence consisting of either field 35S and/or 35B is present, field 35S must be present in each occurrence of that repetitive sequence;

-If the repetitive sequence is present two or more times, field 35B must also be present in each occurrence of that repetitive sequence.

9.5.1.5 554 Advice of money income

An MT 554 advice of money income is used to notify the receiver of the message, which could be a party having a custody account with the sender or the counterparty of the sender in a transaction, of credit(s) and debit(s) related to cash income derived from securities held in custody, or being dealt in, that have or will take place.

NOTE - This message can accommodate one or more debit or credit advices but not a combination of both and only when the same account for payment, the same currency of net proceeds and the same safe-keeping account are used for all underlying transactions. Such income is normally income collected ("CREDIT"). However, in cases such as an income-related adjustment, such income may be a charge ("DEBIT").

Field Tag	Field Name	Status
-	Header	M
19	Sum of net proceeds	M
23	Further identification	M
53s	Account for payment	O
83s	Safekeeping account	O
72	Sender to receiver information	O
(Start of repetitive sequence)		
20	Transaction reference number	M
21	Related reference	O

87s	Receiver/deliverer of securities	O
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Coupon collected	O
35U	Dividend/interest rate	M
31X	Ex date	O
31E	Record date	O
31L	Coupon clipping date	O
31C	Payable date	O
80C	Components of income	O
32G	Gross amount	O
71C	Other charges	O
71B	Own charges	O
71E	Tax deducted	O
36	Exchange rate	O
34A	Net proceeds	M
72	Sender to receiver information	O
(End of repetitive sequence)		
-	Trailer	M

NOTE:
-The repetitive sequence must not appear more than ten times;
-Field 19 must equal the sum of all field 34A occurrences in the message.

9.5.1.6 555 Advice of income in the form of securities

An MT 555 advice of income in the form of securities is used to notify the receiver of the message, which could be a party having a custody account with the sender or the counterparty of the sender in a transaction, of credit(s) and debit(s) related to income in the form of additional securities derived from securities held in custody or being traded in, that have or will take place.

NOTE - Such income is normally collected ("CREDIT"). However, in cases such as an income-related adjustment, such income may be a charge ("DEBIT").

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
83s	Safekeeping account	M
87s	Receiver/deliverer of securities	O
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Coupon collected	O
35L	Terms	M
31X	Ex date	O
31E	Record date	O
31C	Payable date	O
80C	Components of income	O
35N	Quantity of securities distributed	O
35P	Quantity of securities booked	M
35B	Identification of securities	O
33a	Cash in lieu of fraction	O
71C	Other charges	O
71B	Own charges	O

71E	Tax deducted	O
36	Exchange rate	O
34u	Net amount	O
53s	Account for payment	O
72	Sender to receiver information	O
-	Trailer	M

9.5.1.7 556 Advice of redemption

An MT 556 advice of redemption is normally sent by a custodian to its customer, or between interested parties, to give notice of a forthcoming redemption or maturity, or to give advice of the money amount and details of the completed redemption.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
83s	Safekeeping account	O
35A	Quantity of securities	M
35B	Identification of securities	M
35D	Due date	M
31S	Call date	O
35E	Certificate number(s)	O
33T	Redemption price	O
35L	Terms	O
75	Queries	O
32M	Redemption amount	O
71C	Other charges	O
71B	Own charges	O
80C	Components of redemption	O
36	Exchange rate	O
34u	Net amount	O
53s	Account for payment	O
72	Sender to receiver information	O
-	Trailer	M

9.5.1.8 557 Advice of securities proceeds

An MT 557 advice of securities proceeds is sent by an intermediary financial institution acting as a collection agent in response to a presentation of coupons, bonds or other securities due for payment, to give advice of details and disposition of proceeds. This message is used for wholesale transactions between financial intermediaries.

NOTE - Custodian to customer messages are provided for in an advice of money income (MT 554) and advice of redemption (MT 556).

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
23	Further identification	M
53s	Account for payment	O
32M	Redemption amount	O

32G	Gross amount	O
80C	Components of income	O
71B	Own charges	O
73	Amounts added	O
36	Exchange rate	O
34A	Net proceeds	M
79	Narrative	O
-	Trailer	M

9.5.1.9 559 Paying agent's claim

An MT 559 paying agent's claim is used to claim reimbursement of income or redemption proceeds or a combination of both. This message also accommodates a claim for payment of fees and expenses from the principal paying agent.

NOTE - This message can accommodate one or more claims as long as the same account for payment and the same currency of net proceeds are used.

Field Tag	Field Name	Status
-	Header	M
19	Sum of net proceeds	M
23	Further identification	M
53s	Account for payment	O
57s	Account with institution	O
72	Sender to receiver information	O
(Start of repetitive sequence)		
20	Transaction reference number	M
35A	Quantity of securities	M
35B	Identification of securities	M
35a	Coupon collected	O
35E	Certificate number(s)	O
35U	Dividend/interest rate	O
31E	Record date	O
31L	Coupon clipping date	O
31C	Payable date	O
31S	Call date	O
80C	Components of income	O
33T	Redemption price	O
35L	Terms	O
32M	Redemption amount	O
32G	Gross amount	O
71C	Other charges	O
71B	Own charges	O
36	Exchange rate	O
34A	Net proceeds	M
75	Queries	O
72	Sender to receiver information	O
(End of repetitive sequence)		
-	Trailer	M

NOTE:
-The repetitive sequence must not appear more than ten times;
-Field 19 must equal the sum of all field 34A occurrences in the message;
-Either field 53s or 57s, but not both, may be present in the message.

9.5.1.10 560 Notice of bond or shareholders meeting

An MT 560 notice of bond or shareholders' meeting is sent by a custodian or other interested party, such as transfer agent. It requests the receiver to inform its customers about meeting(s) of a company and invites the holders to give proxies or authorization and instructions to vote on the securities held.

NOTE - The second repetitive part is repeated for each specific security. The third repetitive part, which is nested into the second one, is repeated in those cases where, for a specific security, quantities of this security are deposited in multiple safekeeping accounts.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
30	Proxy deadline	M
(Start of repetitive sequence 1)		
31B	Date, time and place of meeting	M
(End of repetitive sequence 1)		
18A	Number of repetitive parts	M
80A	Registered name and place of company	M
(Start of repetitive sequence 2)		
35B	Identification of securities	M
(Start of repetitive sequence 3)		
35A	Quantity of securities	O
83s	Safekeeping account	O
(End of repetitive sequence 3)		
18A	Number of repetitive parts	O
(End of repetitive sequence 2)		
18A	Number of repetitive parts	M
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If field 35A and/or field 83s is present, the field 18A following that repetitive sequence (3) must also be present. Conversely, this field 18A may only be present if at least one of the preceding fields 35A or 83s is present;
-If the nested repetitive sequence (3) consisting of fields 35A and 83s is present, field 35A must be present in each occurrence of that repetitive sequence;
-If the nested repetitive sequence (3) is present two or more times, field 83s must also be present in each occurrence of that repetitive sequence.

9.5.1.11 561 Proxy or authorisation and instructions to vote

An MT 561 proxy or authorization and instructions to vote is sent to a custodian by a party authorized to give voting instructions concerning securities held by the custodian. It may also be sent between interested parties. It may or may not give voting instructions regarding individual proposals. It may also convey an instruction and authorization to issue a proxy form and/or admission card to a third party.

Note - The absence of fields 79 "Narrative" and 80B "Proxy" instructs the receiver to give the management proxy to vote.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	O
(Start of repetitive sequence 1)		
31B	Date, time and place of meeting	M
(End of repetitive sequence 1)		
18A	Number of repetitive parts	M
80A	Registered name and place of company	M
(Start of repetitive sequence 2)		
35B	Identification of securities	M
(Start of repetitive sequence 3)		
35A	Quantity of securities	O
83s	Safekeeping account	O
(End of repetitive sequence 3)		
18A	Number of repetitive parts	O
(End of repetitive sequence 2)		
18A	Number of repetitive parts	M
80B	Proxy	O
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If field 80B is used, the third repetitive sequence (3) may only appear if proxy or authorization and instructions to vote apply to all of the safekeeping accounts and amounts specified in the sequence (MT 561);
-If field 35A and/or field 83s is present, the field 18A following that repetitive sequence (3) must also be present. Conversely, this field 18A may only be present if at least one of the preceding fields 35A or 83s is present;
-If the nested repetitive sequence (3) consisting of fields 35A and 83s is present, field 35A must be present in each occurrence of that repetitive sequence;
-If the nested repetitive sequence (3) is present two or more times, field 83s must also be present in each occurrence of that repetitive sequence.

9.5.1.12 562 Corporate action status report

An MT 562 corporate action status report is sent by a custodian to its customer, or between interested parties, to advise a change in the status of a corporate action transaction previously instructed by or executed on behalf of the receiver. It may also acknowledge the receipt of an instruction or advise a change in the status of a transaction following a corporate action notice previously sent for which the custodian executed transactions on behalf of the customer but for which no instructions from the customer was required or received. This message must not be used to advise or confirm trade related transactions such as the receipt and delivery of securities.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
11a	MT and date of the original instruction	O
23	Further identification	M
83s	Safekeeping account	O
(Start of repetitive sequence 1)		
35A	Quantity of securities	O
35B	Identification of securities	M
(Start of repetitive sequence 2)		
35S	Quantity of securities derived	O

35B	Identification of securities	O
32B	Settlement amount	O
(End of repetitive sequence 2)		
(End of repetitive sequence 1)		
79	Narrative	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If the nested repetitive sequence (2) is present, fields 35S and 35B must both be present in each occurrence of the nested repetitive sequence.

9.5.1.13 563 Corporate action confirmation

An MT 563 corporate action confirmation is sent by a custodian to its customer, or between interested parties, to confirm the completion of a corporate action. It may be used following a previously received instruction or following a previously sent corporate action notice regarding a transaction executed on behalf of the receiver and for which there were no instructions necessary, or standing orders applied. A corporate action confirmation may also be sent as a confirmation of the final execution following an MT 562 advising the receiver of the change of status of the same corporate action transaction.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	M
11a	MT and date of the original instruction/notice	O
23	Further identification	M
83s	Safekeeping account	O
Sequence B		
(Start of repetitive sequence 1)		
35A	Quantity of securities	O
35B	Identification of securities	M
(Start of repetitive sequence 2)		
35S	Quantity of securities derived	O
35B	Identification of securities	O
31L	Date securities have been credited	O
33B	Subscription price	O
31S	Pari passu date	O
35C	Coupon number	O
35D	Coupon date	O
32B	Settlement amount	O
77D	Registration details	O
77R	Legal restrictions	O
34i	Accrued interest	O
33S	Special concessions	O
71C	Other charges	O
71B	Own charges	O
36	Exchange rate	O
34A	Net proceeds	O
(End of repetitive sequence 2)		
(End of repetitive sequence 1)		

Sequence C

53s	Account for payment	O
71D	Account(s) for charges	O
79	Narrative	O
30	Date of execution	O
77B	Other proceeds derived	O
87s	Receiver of securities	O
88s	Beneficiary of securities	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is present, fields 35S and 35B must both be present in each occurrence of the nested repetitive sequence (2).

9.5.2   Specific field descriptions related to corporate action messages

Field Tag	Narrative	Format

11a   MT and date of the original instruction/notice Option R,S

MT 562, 563:
This field identifies the message type number and date of the original instruction (e.g., MT 553) or, when the transaction does not result from an instruction sent by the receiver, this field contains the message type number and date of the related corporate action notice previously sent by the sender to the receiver (e.g., MTs 550, 551 or 552).

18A   Number of repetitive parts   5n

MT 560, 561:
In its first occurrence, this field specifies the number of times the first repetitive sequence (i.e., field 31B "Date, time and place of meeting") appears in the message. In its second occurrence, this field specifies the number of times the nested repetitive sequence (i.e., fields 35A "Quantity of securities" and 83s "Safekeeping account") appears in a single second repetitive sequence (i.e., fields 35B "Identification of securities", 35A "Quantity of securities", 83s "Safekeeping account" and 18A "Number of repetitive parts"). In its third occurrence, this field specifies the total number of times field 35B "Identification of securities" appears in the message.

21   Related reference   16x

MT 562, 563:
This field contains the transaction reference number of the previous transaction (e.g., MT 553) or notice (e.g., MT 550, 551, 552) to which the message relates. If no reference is available, the code word NONREF must be used.

23   Further identification   16x

MT 552:
This field further specifies the type of offer or privilege to which the message relates. One of the following code words or a bilaterally agreed code word must be used:

CONVERSN	Conversion
REFOFFER	Offer
REFPRIVL	Privilege

REFWRTS   Warrants

In replying to this notice via an MT 553, the code word used in field 23 "Further identification" of the MT 553 is to be repeated in this field.

MT 553, 563:
This field specifies the type of corporate action (e.g., conversions, offers, privileges, rights or warrants) to which this confirmation/instruction relates. One of the following code words or a bilaterally agreed code word must be used:

CONVERSN   Conversion
REFOFFER   Offer
REFPRIVL   Privilege
REFRIGHT   Rights
REFWRTS   Warrants

MT 554:
This field specifies the flow of funds in relationship to the receiver of the message. One of the following code words must be used:

CREDIT   Income collected
DEBIT   Income related charge

MT 555:
This field specifies whether the securities have been withdrawn or received, followed optionally by an indication of the source of the change. For the purpose of this message, the format of this field is 6a[/7a]. One of the following code words must be used in the first subfield (i.e., 6a):

CREDIT   Securities received
DEBIT   Securities withdrawn

In addition, when the first subfield contains the code word CREDIT, one of the following code words may be used in the second subfield (i.e., [7a]) preceded by a "/":

BONUSIS   The increase in holdings is due to a bonus issue or capitalization.
DIVREIN   The increase in holdings is due to a dividend reinvestment.

MT 556:
This field specifies whether the redemption is forthcoming or completed. One of the following code words must be used:

ADVICE   Redemption completed
NOTICE   Redemption forthcoming

MT 557, 559:
This field specifies whether the advice relates to income, principal, or both. One of the following code words must be used:

INCOME   Relates to income
INCPRINC   Relates to income and principal
PRINCIPL   Relates to principal

MT 562:
This field identifies the nature of the corporate action and its execution status at the time of the report. For the purpose of this message, the format for this field is 8a/5a. The first subfield (i.e., 8a) must contain one of the following code words or a bilaterally agreed code word:

CONVERSN	Conversion
REFOFFER	Offer
REFPRIVL	Privilege
REFRIGHT	Rights
REFWRTS	Warrants

The second subfield (i.e., /5a) must contain either one of the following code words, or other bilaterally agreed code word, identifying the status of the corporate action preceded by a single slash "/":

CANCE	The instruction has been cancelled.
COLLA	The securities are being used as collateral.
DERIV	The derived products are expected to be received by the executing party.
INPRO	Execution has started (e.g., cash/securities debited or blocked, agent informed).
LACKS	Insufficient securities in your account.
LEGAL	Legal documents required (e.g., declaration of non-US beneficial ownership).
MONEY	Insufficient money in your account.
MONSE	Insufficient securities and insufficient money in your account(s).
PROCE	Execution has been completed and proceeds to be received outside the executing party.
REGIS	The securities are in the registration process (i.e., with the registrar agent for registration).
REJEC	The instruction has been rejected by the executing party.
SEE72	The status is explained in field 72 "Sender to receiver information".
SUSPE	The instruction is pending collection of additional information on the operation by the executing party.
TRNSH	The securities are in transhipment to the agent in charge of the operation.

26H   Disposition of fractions   16x

MT 550, 552:
This field specifies how the disposition of fractions is to be treated. The following code words may be used in this field:

CASH IN LIEU	Sell the fractional part for cash.
DISREGARD	Ignore the fractional part.
ROUNDUP	Round-up to the next full share unit.

30   Date of execution   6n

MT 553:
The date on which the sender requests the receiver to action the instruction.

MT 563:
The date on which the corporate action/event was executed.

30   Proxy deadline   6n

MT 560:
This field specifies the date on which a proxy or authorization and instructions to vote will be accepted.

30   Start of period   6n

MT 552:
This field specifies the date on which the offer or privilege becomes available. It must be present when the starting date is known.

33B   Subscription price   3a15d

MT 550, 552, 563:
This field specifies the currency code and amount to be paid to acquire the smallest full unit in the new issue or participate in the offer or privilege.

MT 550:
If the subscription price cannot be expressed in these terms, it must be provided in narrative form in field 79 "Narrative".

33S   Indicative market price of rights   3a15d

MT 550:
This field is used to specify the currency code and amount of the indicative market price of rights, when the rights are saleable and actively traded. It is provided for information purposes only.

33S   Indicative market price of securities   3a15d

MT 552:
This field is used to specify the currency code and amount of the indicative market price of the underlying security. It is provided for information purposes only.

33S   Special concessions   3a15d

MT 563:
The currency code and amount of commission, drawdown or other deduction from or addition to the subscription price. It may alternatively consist of PCT followed by a percentage amount.

33T   Indicative market price of new issue   3a15d

MT 550:
This field is used to specify the currency code and amount of the grey market-value of the new issue. It is provided for information purposes only.

33T   Indicative market price of securities derived   3a15d

MT 552:
This field is used to specify the currency code and amount of the indicative market price of the securities derived. In addition to a currency code, PCT or YLD may be used in subfield 1 (i.e., 3a). It is provided for information purposes only.

33T   Redemption price   3a15d

MT 556, 559:
This field specifies the currency code and price or percentage price of the redemption. When the percentage price is provided, PCT must be used in place of the currency code. The absence of this field means that redemption is at par.

34u   **Net amount**   **Option C,D**

MT 555:
The total of the cash in lieu of fraction +/- all charges and taxes (i.e., 33a +/- 71C +/- 71B - 71E).

MT 556:
The total of the redemption amount +/- all charges (i.e., 32M +/- 71C +/- 71B). It must be present when field 23 "Further identification" contains the code word ADVICE.

35A   **Quantity of rights**   **3a15d**

MT 550:
This field specifies the basic quantity of rights to which the customer is entitled. It consists of RTS (rights), followed by the quantity.

35B   **Identification of rights**   **[ISIN1b 12a]**
                                                              [4*35x]

MT 550:
This field provides identification of the rights when different from the identification of the underlying security.

35B   **Identification of securities**   **[ISIN1b 12a]**
                                                              [4*35x]

MT 552, 563:
In its first occurrence, this field identifies the underlying securities to which the corporate action relates. In its second occurrence, this field identifies the securities to be derived resulting from the underlying security relative to the corporate action specified.

MT 553:
In the repetitive sequence, this field must appear at least once, and may be repeated as required (together with field 35A, "Quantity of securities") to identify the securities.

MT 555:
In its first occurrence, this field identifies the securities from which the income amount is derived. In its second occurrence, this field identifies the securities booked. It must only appear when the securities are different from the securities identified in the first occurrence of this field.

MT 560, 561:
This field provides the identification of the securities to which the meeting is related. This repetitive sequence (i.e., the second repetitive sequence in the message) may be repeated for each type of security. When there are multiple safekeeping accounts for the same type of security, the nested sequence (i.e., the third repetitive sequence) must be repeated for each safekeeping account in which quantities of that security are deposited in relationship to the receiver and/or its customers.

35N   **Quantity of securities distributed**   **3a15d**

MT 555:
This field is only used when the quantity of securities distributed differs from the quantity posted to the safekeeping account (i.e., in the case of fractional parts).

35S   **Quantity of securities derived**   **3a15d**

MT 552:
This field identifies the type of quantity and quantity of proceeds derived from the offer/privilege to which the receiver is entitled, when the proceeds derived are in the form of securities.

MT 553, 562, 563:
This field specifies type of quantity and quantity of the derived security resulting from the underlying security relative to the corporate action specified.

36   **Exchange rate**   **12d**

MT 554:
The rate of exchange between the currencies of the gross amount and the net proceeds.

MT 555:
The rate of exchange between the currencies of the cash in lieu of fraction and the net amount.

MT 556:
The rate of exchange between the currencies of the redemption amount and the net amount.

MT 557, 559:
The rate of exchange between the currencies of the redemption amount and/or gross amount and the net proceeds.

MT 563:
The rate of exchange between the currencies of the settlement amount and the net proceeds credited/debited relative to the specified derived security.

72   **Sender to receiver information**   **6*35x**

MT 550:
Where applicable, the code words listed below should be used:

/DISCOUNT/   The price specified in field 33T "Indicative market price of new issue" is a discount amount or percentage relative to the issue price.
/PREMIUM/   The price specified in field 33T "Indicative market price of new issue" is a premium amount or percentage relative to the issue price.

MT 554:
In the non-repetitive sequence, this field provides information about the money income which applies to all advices in the message. In the repetitive sequence, this field provides information about the money income which applies to the specific advice within which the field appears. The code word /RETRO/ (i.e., Retrocession - a drawback of commission paid by a paying agent to a financial institution acting as a sub-paying agent, but which has not been recognized by the issuer as a paying agent) may be used.

MT 555:
The code word /RETRO/ (i.e., Retrocession - a drawback of commission paid by a paying agent to a financial institution acting as a sub-paying agent, but which has not been recognized by the issuer as a paying agent) may be used.

MT 556:
This field is used to provide additional information about the income. The following code words may

be used:

/MSG579/   Where an MT 579 is needed to supplement the information in field 35E "Certificate number(s)".

/RETRO/   Retrocession - a drawback of commission paid by a paying agent to a financial institution acting as a sub-paying agent, but which has not been recognized by the issuer as a paying agent.

MT 559:
In the non-repetitive sequence, this field provides information about all claims in the message.
In the repetitive sequence, this field provides information about the specific claim within which the field appears. The following code words may be used:

/MSG579/   Where an MT 579 is needed to supplement the information in field 35E "Certificate number(s)".

/RETRO/   Retrocession - a drawback of commission paid by a paying agent to a financial institution acting as a sub-paying agent, but which has not been recognized by the issuer as a paying agent.

MT 560, 561:
The code word /MSG599/ may be used to indicate that information contained in field 79 "Narrative" is continued in an MT 599.

77B   Other proceeds derived   **3*35x**

MT 552, 563:
When the proceeds derived are not in the form of securities, this field is used to identify the proceeds derived from an offer or privilege for which the receiver is entitled (MT 552) or the proceeds derived from a corporate action for which the receiver is to be credited (MT 563).

79   Narrative   **35*50x**

MT 550:
This field may be used to provide further information regarding a subscription, particularly if identification of other securities involved is needed.

MT 553:
This field is used to give instructions to the custodian and, if required, an unambiguous identification of the offer or conversion.

MT 560, 561:
This field specifies particular matters of the bond or shareholders meetings. It may be used to convey one or more agendas. If the information to be contained in this field is longer than the maximum field length, it may be continued in an MT 599, in which case the code word /MSG599/ must be used in field 72 "Sender to receiver information".

MT 563:
This field contains the instruction to the custodian contained in the original instruction (e.g., the MT 553) or the description of the corporate action (e.g., as described in an MT 550, 551 or 552).

83s   Safekeeping account   **Option A,C,D**

MT 560, 561:
When quantities of the security specified in field 35B "Identification of securities" are deposited in multiple safekeeping accounts, this field must be repeated, along with field 35A "Quantity of

securities".

87s   Receiver of securities   Option E,F

MT 553, 563:
This field identifies the party to which the securities are to be (MT 553) or have been (MT 563) delivered.

87s   Receiver/deliverer of securities   Option A,D

MT 554:
Where relevant, this field specifies the party from which the dividend was collected.

MT 555:
This field specifies the party from which the securities have been received or to which the securities have been delivered.

9.6 Statements and certificate number(s)

9.6.1 Message types

9.6.1.1 570 Request for statement

An MT 570 request for statement is sent to request a statement of holdings (MT 5710, transactions (MT 572), pending transactions (MT 573), open orders (MT 574) or numbers (MT 577). The sender can request either a complete statement or a statement of one or more specified securities within the account or specified sub-accounts, or in the case of a request for an MT 573, all or selected reasons why the transactions are pending.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
12	Message type	M
83s	Safekeeping account	O
67A	Statement period	M
Sequence B		
(Start of repetitive sequence 1)		
35B	Identification of securities	O
(Start of repetitive sequence 2)		
83s	Safekeeping account	O
23	Further identification	O
(End of repetitive sequence 2)		
(End of repetitive sequence 1)		
Sequence C		
(Start of repetitive sequence 3)		
23	Further identification	O
(Start of repetitive sequence 4)		
83s	Safekeeping account	O
35B	Identification of securities	O
(End of repetitive sequence 4)		
(End of repetitive sequence 3)		
Sequence D		
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-At a minimum, either field 83s in sequence A or field 83s in each occurrence of the nested repetitive sequence (2 or 4) of sequence B or C must be present;
-Field 23 may be present only if field 12 contains "573";
-Sequences B and C must not both be present in the same message;
-If sequence B is used, field 35B must be present;
-If field 83s is used in sequence B, it must be present in each occurrence of the nested repetitive sequence (2) of all repetitions of sequence B;
-If field 23 is used in sequence B, it must be present in each occurrence of the nested repetitive sequence (2) of all repetitions of sequence B;
-If repetitive sequence C is used, field 23 must be present;
-If field 83s is used in sequence C, it must be present in each occurrence of the nested repetitive sequence (4) of all repetitions of sequence C;
-If field 35B is used in sequence C, it must be present in each occurrence of the nested repetitive sequence (4) of all repetitions of sequence C.

9.6.1.2 571 Statement of holdings

An MT 571 statement of holdings is sent by a custodian to a financial institution for which it holds securities. It lists, as at a specified date, the quantity and identification of one or more securities and/or other holdings, in one or more sub-accounts, held by the sender for the receiver or the receiver's customer. The statement may include securities held by the custodian with sub-custodians.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
28	Page number/continuation indicator	M
20	Transaction reference number	M
21	Related reference	O
83s	Safekeeping account	M
67A	Statement period	M
30	Date prepared	O
26F	Statement basis	O
Sequence B		
(Start of repetitive sequence 1)		
35H	Quantity of securities	O
(Start of repetitive sequence 2)		
60B	Quantity of securities	O-
23	Further identification	O
72	Sender to receiver information	O
(End of repetitive sequence 2)		
35B	Identification of securities	O
33B	Price per unit	O
34i	Accrued interest	O
36	Exchange rate	O
32H	Value	O
72	Sender to receiver information	O
(End of repetitive sequence 1)		
Sequence C		
18A	Number of repetitive parts	M
34E	Final value	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-If sequence B is used, at a minimum, fields 35H and 35B must be present in each occurrence of this sequence;
-If field 34E is present, the amount must equal the net sum of the amounts of all occurrences of field 32H in the message;
-If the nested repetitive sequence (2) is present, both fields 60B and 23 must be present in each occurrence of the nested repetitive sequence.

9.6.1.3 572 Statement of transactions

An MT 572 statement of transactions: A statement of transactions is sent by a custodian to a financial institution for which it holds securities. It lists the details of all the increases and decreases of holdings which have occurred during a specified period in a safekeeping account or specified sub-accounts or in a particular security in that account or sub-accounts of the receiver or the receiver's customer.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
28	Page number/continuation indicator	M
20	Transaction reference number	M
21	Related reference	O
83s	Safekeeping account	O
67A	Statement period	M
30	Date prepared	O
Sequence B		
(Start of repetitive sequence 1)		
35B	Identification of securities	O
60A	Opening balance	O
(Start of repetitive sequence 2)		
83s	Safekeeping account	O
60B	Opening balance	O
(Start of repetitive sequence 3)		
35A	Quantity of securities	O
66A	Transaction details	O
87s	Counterparty	O
30	Settlement date	O
33B	Price per unit	O
34i	Accrued interest	O
34u	Amount	O
72	Sender to receiver information	O
(End of repetitive sequence 3)		
62B	Closing balance	O
(End of repetitive sequence 2)		
62A	Closing balance	O
(End of repetitive sequence 1)		
Sequence C		
18A	Number of repetitive parts	M
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-For each occurrence of sequence B, at a minimum, field 35B must be present and fields 35A and 66A must be present in each occurrence of the nested repetitive sequence (3);
-At a minimum, field 83s must be present in sequence A or in each occurrence of the nested repetitive sequence (2) of sequence B;
-If field 83s is used in sequence B, it must be present in each occurrence of the nested repetitive sequence (2) of all repetitions of sequence B.

9.6.1.4   573 Statement of pending transactions

An MT 573 statement of pending transactions is sent by a custodian to a financial institution for which it holds securities, identifying all transactions, or those relating to one or more specified securities, as at a specified date, in one or more specified sub-accounts, for which instructions have been received but have not yet been effected. The statement may also include future settlements or forward transactions which have become binding on the receiver.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
28	Page number/continuation indicator	M
20	Transaction reference number	O
21	Related reference	O
83s	Safekeeping account	O
67A	Statement period	M
30	Date prepared	O
Sequence B		
(Start of repetitive sequence 1)		
35B	Identification of securities	O
(Start of repetitive sequence 2)		
83s	Safekeeping account	O
20	Transaction reference number	O
23	Further identification	O
11a	MT and date of the original instruction	O
21	Related reference	O
35A	Quantity of securities	O
30	Settlement date	O
32B	Settlement amount	O
87s	Counterparty	O
72	Sender to receiver information	O
(End of repetitive sequence 2)		
(End of repetitive sequence 1)		
Sequence C		
(Start of repetitive sequence 3)		
23	Further identification	O
(Start of repetitive sequence 4)		
35B	Identification of securities	O
83s	Safekeeping account	O
20	Transaction reference number	O
11R	MT and date of the original instruction	O
21	Related reference	O
35A	Quantity of securities	O
30	Settlement date	O
32B	Settlement amount	O
87s	Counterparty	O
72	Sender to receiver information	O
(End of repetitive sequence 4)		
(End of repetitive sequence 3)		
Sequence D		
18A	Number of repetitive parts	M
72	Sender to receiver information	O
-	Trailer	M

NOTE:

-Only option R may be used in field 11a;

-If neither sequence B nor sequence C is present, field 20 in the non-repetitive sequence must be present;

-Repetitive sequences B and C must not both be present in the same message;

-At a minimum, field 83s must be present in sequence A or in each occurrence of the nested repetitive sequence (2 or 4) of sequence B or C

-If field 83s is used in sequences B or C, it must be present in each occurrence of the nested repetitive sequence (2 or 4) of all repetitions of sequence B or C

-If sequence B is used, at a minimum, field 35B must be present in each sequence, as well as fields 20, 23 and 35A in each occurrence of the nested repetitive sequence (2);

-If sequence C is used, at a minimum, field 23 must be present in each sequence, as well as fields 35B, 20 and 35A in each occurrence of the nested repetitive sequence (4).

9.6.1.5 574 Statement of open orders

An MT 574 statement of open orders is sent by a party which has accepted one or several orders to buy and/or sell securities. It identifies all or selected open orders, which have not yet been legally agreed, by security, in all or selected safekeeping accounts or sub-accounts, as at a specified date.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
28	Page number/continuation indicator	M
20	Transaction reference number	O
21	Related reference	O
83s	Safekeeping account	O
67A	Statement period	M
30	Date prepared	O
Sequence B		
(Start of repetitive sequence 1)		
35B	Identification of securities	O
(Start of repetitive sequence 2)		
83s	Safekeeping account	O
20	Transaction reference number	O
11a	MT and date of original order	O
21	Related reference	O
23	Further identification	O
35A	Quantity of securities	O
31C	Expiry date	O
32L	Price limit	O
72	Sender to receiver information	O
(End of repetitive sequence 2)		
(End of repetitive sequence 1)		
Sequence C		
18A	Number of repetitive parts	M
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-Only option R may be used in field 11a;
-At a minimum, field 83s must be present in sequence A or in each occurrence of the nested repetitive sequence (2) of sequence B;
-If field 83s is used in sequence B, it must be present in each occurrence of the nested repetitive sequence (2) of all repetitions of sequence B;
-If sequence B is not present, field 20 in sequence A must be present;
-If sequence B is used, field 35B must be present in each sequence and, at a minimum, fields 20, 21 and 35A must be present in each occurrence of the nested repetitive sequence (2) of sequence B.

9.6.1.6 577 Statement of numbers

An MT 577 statement of numbers is sent to give certificate numbers of securities. This is a stand-alone message and does not supplement any other message. More than one statement of numbers can be sent relating to the same event.

NOTE - If there is insufficient space in field 35F "Certificate number(s)", an MT 579 may be used in addition to MT 577.

Field Tag	Field Name	Status
-	Header	M
28	Page number/continuation indicator	M
20	Transaction reference number	M
21	Related reference	O
83s	Safekeeping account	O
67A	Statement period	M
35A	Quantity of securities	O
35B	Identification of securities	M
35F	Certificate number(s)	M
72	Sender to receiver information	O
-	Trailer	M

9.6.1.7 579 Certificate numbers

An MT 579 certificate number(s) is sent by a custodian to a financial institution, to replace or supplement the "Certificate numbers" field in a primary message. It can be sent only on the same day as that primary message.

Field Tag	Field Name	Status
-	Header	M
28	Page number/continuation indicator	M
20	Transaction reference number	M
21	Related reference	M
35F	Certificate number(s)	M
-	Trailer	M

9.6.2 Specific field descriptions related to statements and certificate numbers

Field Tag	Narrative	Format
18A	Number of repetitive parts	5n

MT 571:
When the following code word appears in field 72 "Sender to receiver information", this field must consist of "O" (zero):

/NOHOLDGS/   The MT 571 statement is for an account with no holdings

MT 572:
When the following code word appears in field 72 "Sender to receiver information", this field must consist of "O" (zero):

/NOTRANS/   The MT 572 statement is for an account with no transactions

MT 573:
When the following code word appears in field 72 "Sender to receiver information", this field must consist of "O" (zero):

/NOPENDGS/   The MT 573 statement is for an account with no pending transactions

MT 574:
When the following code word appears in field 72 "Sender to receiver information", this field must consist of "0" (zero):

/NOOPORDS/   The MT 574 statement is for an account with no open orders

23   Further identification   16x

MT 570:
In sequences B and C, when requesting a statement of pending transactions, the sender may use this field to request the selection of pending transactions by specific reason code(s). This field may be present only if field 12 "Message type" contains the code 573. One of the following code words, or a bilaterally agreed code word, may be used:

CERTD	The securities are awaiting return of certified deed from the registrar.
COLLATER	The securities are not deliverable as they are pledged as collateral.
CPFUTURE	Instruction from your counterparty with future settlement date and not requiring instruction from you.
CPLACK	Insufficient deliverable securities in counterparty's account or counterparty does not hold securities.
CPLAT	Your counterparty's instruction was received too late for the settlement date specified.
CPMONEY	Insufficient money in counterparty's account.
CUNMATCH	The instruction has not been matched with an instruction from your counterparty.
DDATE	The counterparty disagrees with the settlement date.
DMONE	The counterparty disagrees with the money amount.
DQUAN	The counterparty disagrees with the quantity of securities.
DSECU	The counterparty disagrees with the security/issue.
DTRAN	The counterparty does not recognise the transaction.
FAIL	The settlement failed.
FUTURE	Future settlement date.
INCAD	The securities require income (e.g., dividend or interest) adjustment.
LACK	Insufficient deliverable securities in your account.
LATEI	Your instruction is too late for the settlement date specified.
MDATE	The settlement date requested is not a settlement date for the market.
MONEY	Insufficient money in your account.
MONSE	Insufficient deliverable securities and insufficient money in your account(s).
NODEL	The counterparty has not delivered.
REFUS	The delivery/receipt refused because securities are not in good order.
REGOPEN	The securities are with the registrar or transfer agent for registration or replacement of certificates.
SEE72	The problem or the reason why the transaction is pending is explained in field 72.
UNMATCH	Your counterparty's instructions has not been matched with an instruction from you, awaiting your instruction (e.g., an "alleged" trade).

MT 571:
This field specifies a status or characteristic applicable to the amount of securities specified in the immediately preceding field 60B "Quantity of securities". For the purpose of this message, the following format is to be used: $\underline{2}a/\underline{5}an$. Subfield 1 (i.e., $\underline{2}a$) must contain one of the following code words, indicating whether the securities have become available or not available for delivery, for the reason specified in subfield 2:

AD	The securities are available for delivery.
NA	The securities are not available for delivery.

Subfield 2 (i.e., /$\underline{5}$an) indicates the reason for the change in status, using one of the following code

words, or a bilaterally agreed code word, preceded by a slash "/":

AVAIL	The securities are available for delivery (only AD/AVAIL must be used).
BANKR	The securities are involved in reorganization due to the financial restructuring of a firm in bankruptcy and have been submitted to an agent or trustee in exchange for new securities or equivalent value (NA/BANKR should be used), or are the new securities received in exchange (AD/BANKR should be used).
BORRO	The securities are or were borrowed by the receiver (either from the custodian or another party) (e.g., AD/BORRO refers to securities borrowed by the receiver, NA/BORRO must not be used).
COLLA	The securities are or were used as collateral.
DENOM	The securities are being or were re-denominated.
DEPRJ	The securities have been or were rejected by the depository.
DIVID	The securities are or were due from stock dividends.
EXCHS	The securities are pending exchange for another security or were exchanged from another security.
LEGAL	Legal documents required.
LIQUI	The securities are involved in a liquidation and have been submitted to an agent in exchange for their current cash value (only NA/LIQUI must be used).
LOAND	The securities are or were loaned out by the receiver (e.g., NA/LOAND refers to securities loaned out by the receiver and AD/LOAND refers to the return of securities loaned out).
MARGE	The securities are or were used as collateral for a futures/options transaction.
MERGE	The securities are involved in a merger and have been submitted to an agent for cash or new securities (NA/MERGE should be used in this case), or are the new securities received resulting from a merger (AD/MERGE should be used).
PENDD	The securities are pending delivery/sale (only NA/PENDD must be used).
PENDR	The securities are pending receipt/purchase (only NA/PENDR must be used).
PLEDG	The securities are or were pledged.
REDEM	The position has been submitted for a full redemption or the issue has been called prior to redemption (AD/REDEM must not be used).
REGIS	The securities are or were in the registration process (e.g., NA/REGIS refers to securities sent out for registration and AD/REGIS refers to securities returned from the registrar).
REGRJ	The securities have been or were rejected by the registrar (e.g., NA/REGRJ refers to securities listed as lost or stolen or for which there is a question of authenticity or inadequate authorization).
REINV	The securities are or were awaiting anticipated reinvestment of dividends (e.g., awaiting receipt of shares purchased for dividend reinvestment).
SEE72	Other status or change in status is specified in field 72 "Sender to receiver information.
SPLIT	The securities are or were involved in a stock split.
TENDE	The securities are or were allocated for a tender offer.
TRNSH	The securities are or were in transhipment (e.g., being moved from one custody location to another, or being re-aligned between depositories).

MT 573:
This field specifies the reason instructions received concerning the securities identified in the sequence have not yet been effected. In addition to the code words listed below, bilaterally agreed code words may be used:

CERTD	The securities are awaiting return of certified deed from the registrar.
COLLATER	The securities are not deliverable as they are pledged as collateral.
CPFUTURE	Instruction from your counterparty with future settlement date and not requiring instruction from you.
CPLACK	Insufficient deliverable securities in counterparty's account or counterparty does not

hold securities.

CPLAT	Your counterparty's instruction was received too late for the settlement date specified.
CPMONEY	Insufficient money in counterparty's account.
CUNMATCH	The instruction has not been matched with an instruction from your counterparty.
DDATE	The counterparty disagrees with the settlement date.
DMONE	The counterparty disagrees with the money amount.
DQUAN	The counterparty disagrees with the quantity of securities.
DSECU	The counterparty disagrees with the security/issue.
DTRAN	The counterparty does not recognise the transaction.
FAIL	The settlement failed.
FUTURE	Future settlement date.
INCAD	The securities require income (e.g., dividend or interest) adjustment.
LACK	Insufficient deliverable securities in your account.
LATEI	Your instruction is too late for the settlement date specified.
MDATE	The settlement date requested is not a settlement date for the market.
MONEY	Insufficient money in your account.
MONSE	Insufficient deliverable securities and insufficient money in your account(s).
NODEL	The counterparty has not delivered.
REFUS	The delivery/receipt refused because securities are not in good order.
REGOPEN	The securities are with the registrar or transfer agent for registration or replacement of certificates.
SEE72	The problem or the reason why the transaction is pending is explained in field 72.
UNMATCH	Your counterparty's instructions has not been matched with an instruction from you, awaiting your instruction (e.g., an "alleged" trade).

MT 574:
This field specifies the type of open order. One of the following code words, or a bilaterally agreed code word, may be used:

FORWARD	To be executed for settlement at a future date defined in accordance with the practices of the particular stock exchange or market.
OPTION	The right to buy or sell within a stated period at a predetermined price. This code may be followed by the qualification NON or NEG for non-negotiable or negotiable options respectively (e.g., OPTIONNON).
PREMIUM	The right to buy a security according to a schedule of dates and prices.
REGULAR	To be executed in accordance with the normal practices of the particular stock exchange or market.
SPOT	To be executed for immediate settlement in accordance with the practice of the particular stock exchange or market.
STELLAGE	The right to buy and sell within a stated period at a predetermined price and an obligation to execute one of the alternatives.

30   Date prepared   6n

MT 571, 572, 573, 574:
This field specifies the date the statement was prepared, if different from the date the message was sent.

30   Settlement date   6n

MT 572:
The date on which settlement of the transaction was to have taken place, if different from the posting date in field 66A "Transaction details".

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MT 573:
The date on which the securities and funds are to be/have been exchanged.

| **33B** | **Price per unit** | **3a15d** |

MT 571:
This field specifies the currency code and price per unit of the referenced security. If the price is not the applicable price on the statement date, the date of the price should be specified in field 72 "Sender to receiver information" of that repetitive sequence. It may alternatively consist of PCT followed by the percentage price, or YLD, followed by the yield price. When the price is expressed as a par value of the issue price, field 33B "Price per unit" must specify PCT100,. When the price is expressed as a discount to the issue price, field 33B "Price per unit" must contain the discount and field 72 "Sender to receiver information" must contain /DISCOUNT/. Similarly, if the price is expressed as a premium to the issue price, field 33B "Price per unit" must contain the premium and field 72 "Sender to receiver information" must contain /PREMIUM/.

MT 572:
This field specifies the currency code and price per unit of the referenced security. It may alternatively consist of PCT followed by the percentage price.

| **35B** | **Identification of securities** | **[ISIN1b 12a]** |
| | | **[4*35x]** |

MT 570:
In sequence B of the MT 570, this field identifies the specific securities to be reported on relative to the statement being requested. It may be repeated when more than one security, but not all securities, held in the related safekeeping account are to be reported on in the requested statement. In sequence C of the MT 570, this field identifies the specific security to be reported on relative to the reason the transaction is pending, specified in field 23 "Further identification".

| **36** | **Exchange rate** | **12d** |

MT 571:
The rate of exchange between the currencies of the price per unit and the value.

| **60A** | **Opening balance** | **[N]15d** |

MT 572:
If this field is present, field 62A "Closing balance" must also be present.

| **60B** | **Opening balance** | **[N]15d** |

MT 572:
If this field is present, field 62B "Closing balance" must also be present; this field may be present only if field 83s "Safekeeping account" is present in sequence B.

| **60B** | **Quantity of securities** | **[N]15d** |

MT 571:
This field specifies a quantity of securities having a status or characteristic specified in the field 23 "Further identification" which immediately follows this field.

67A   **Statement period**   6n[/6n]

MT 570:

When the request is for an MT 571, 573, 574 or 577, only one date is required. The requested statement is to reflect the situation as of the close of business on the date provided.

When the request is for an MT 572 and only one date is present, the request is for the transactions as of the close of business for that day only. If two dates are present, the statement requested is to cover the period of time from the opening of business on the first date provided through the close of business on the second date provided.

MT 571, 573, 574, 577:

The statement reflects the situation as at the close of business of the date specified in this field.

The optional second subfield (i.e., [/6n]) must not appear in this message.

MT 572:

When only one date is present, the statement covers transactions as of the close of business for that day only. When two dates are present, the statement covers the period of time from the opening of business on the first date provided through the close of business on the second date provided.

72   **Sender to receiver information**   6*35x

MT 571:

In the repetitive sequence, this information applies only to the specific holding in the sequence within which the field appears. In the non-repetitive sequence, this information applies to all holdings in the message. When the statement is sent for an account with no holdings, the repetitive sequence should not be used and /NOHOLDGS/ must be specified in this field. In addition, the following code words may be used:

/BLOCKED/	All or part of the securities listed in the repetitive sequence are not available for trading
/BORROWED/	The securities listed have been borrowed.
/COLLATER/	The securities listed have been pledged as collateral and are not available for delivery.
/DISCOUNT/	The price limit specified in field 33B "Price per unit" is a discount amount or percentage relative to the issue price.
/LOANDOUT/	The securities listed have been loaned out.
/PREMIUM/	The price limit specified in field 33B "Price per unit" is a premium amount or percentage relative to the issue price.
/REGOPEN/	All or part of the securities listed in the repetitive sequence are with the registrar or transfer agent for registration or replacement of certificates.
/VALUDATE/	The date of the valuation of the securities when other than the date of the statement, followed by the date on which the price per unit was evaluated, and optionally, the source of the price quoted.

MT 572:

In the repetitive sequence, this information applies only to the specific transaction in the sequence within which the field appears. In the non-repetitive sequence, this information applies to all transactions in the message. When the statement is sent for an account with no transactions, the repetitive sequence should not be used and /NOTRANS/ must be specified in this field.

In addition, the following code words may be used:

/BORROWED/	The securities listed have been borrowed.
/COLLATER/	The securities listed have been pledged as collateral and are not available for delivery.

/LOANDOUT/   The securities listed have been loaned out.

/VALUDATE/   The date of the valuation of the securities when other than the date of the statement, followed by the date on which the price per unit was evaluated, and optionally, the source of the price quoted. (May be used in the repetitive sequence only.)

MT 573:

In the repetitive sequence, this information applies only to the specific pending transaction in the sequence within which the field appears. In the non-repetitive sequence, this information applies to all pending transactions in the message. When the statement is sent for an account with no pending transactions, the repetitive sequence should not be used and /NOPENDGS/ must be specified in this field.

MT 574:

In the repetitive sequence, this information applies only to the specific open order in the sequence within which the field appears. In the non-repetitive sequence, this information applies to all open orders in the message. When the statement is sent for an account with no open orders, the repetitive sequence should not be used and /NOOPORDS/ must be specified in this field. In addition, the following code words may be used:

/DISCOUNT/   The price limit specified in field 32L "Price limit" is a discount amount or percentage relative to the issue price.

/PREMIUM/   The price limit specified in field 32L "Price limit" is a premium amount or percentage relative to the issue price.

MT 577:

When an MT 579 is needed to provide certificate numbers in addition to those provided in field 35F "Certificate number(s)", /MSG579/ must be specified in this field.

83s   Safekeeping account   Option A,C,D

MT 570:

In its first occurrence, this field specifies the safekeeping account or sub-account, serviced by the receiver, for which the statement is being requested. The code word ALL may be used with Option D to indicate that the requested statement relates to all accounts or sub-accounts serviced by the receiver for the sender. In its second occurrence (Sequence B), this field specifies the safekeeping account or sub-account, serviced by the receiver for the sender, or the sender's customer, relative to the security identified in field 35B "Identification of securities" of the sequence in which this field occurs. In its third occurrence (Sequence C), this field specifies the safekeeping account or sub-account, serviced by the receiver for the sender or the sender's customer, relative to the reason the transaction is pending specified in field 23 "Further identification".

MT 571, 577:

This field specifies the safekeeping account, serviced by the sender for the receiver or the receiver's customer, to which the statement relates.

MT 572, 573, 574:

In its first occurrence, this field specifies the safekeeping account or sub-account, serviced by the sender for the receiver or the receiver's customer, to which the statement relates. The code word ALL may be used with Option D to indicate that the statement relates to all accounts or sub-accounts serviced for the receiver by the sender. In its second occurrence (Sequence B), this field specifies the safekeeping account or sub-account, serviced by the sender for the receiver or the receiver's customer, to which the transaction relates.

87s   Counterparty   **Option A,D**

MT 572, 573:
This field identifies the counterparty to the transaction.

9.7   Securities lending & cash and collateral adjustment messages

9.7.1   Message types

9.7.1.1 516 Securities loan confirmation

An MT 516 securities loan confirmation is sent by one financial institution to another to confirm the details of a new securities loan, a partial recall or return of securities previously out on loan, or the close-out of a securities loan.

Field Tag	Field Name	Status
-	Header	M
Sequence A Securities Loan/Recall/Return Identification		
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
31P	Date loan/recall/return agreed	M
83s	Safekeeping account	O
35B	Identification of securities on loan	M
35A	Quantity of securities on loan	O
31L	Payable date	O
31X	Ex date	O
30	Effective date	M
31F	Expiry/option date of loan	O
87s	Receiver/deliverer of securities on loan	O
35N	Quantity of securities recalled/returned	O
33T	Market price of securities	O
Sequence B Collateral arrangements		
37J	Interest rate on securities	O
26H	Collateral type	O
33S	Collateral requirement	O
32a	Cash collateral amount	O
37a	Rebate agreed	O
57s	Account with institution	O
35S	Quantity of securities transferred as collateral	O
35B	Identification of securities transferred as collateral	O
87s	Receiver of securities used as collateral	O
Sequence C		
77D	Special terms and conditions	O
72	Sender to receiver information	O
-	Trailer	M

NOTE:
-Either field 35A or 35N must be present;
-In sequence A, either fields 83s or 87s, but not both, may be present.

9.7.1.2 526 General securities lending/borrowing message

An MT 526 general securities lending/borrowing message is sent by one financial institution to another to list specified securities available or no longer available for lending by the lender or its agent, request the borrowing of a specified security from the lender or its agent, notify the borrower or its agent of a

partial or total return of securities out on loan, notify the lender or its agent of a partial or total return of securities borrowed, request the potential lender to hold specified securities until further notice, confirm that specified securities are being held, or request the potential borrower to confirm a securities loan or cancel a request to hold securities until further notice.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
83s	Safekeeping account	O
29A	From	O
29B	To the attention of	O
Sequence B		
(Start of repetitive sequence)		
35B	Identification of securities	M
35A	Quantity of securities	O
30	Effective date	O
31F	Expiry/option date of loan	O
87s	Receiver/deliverer of securities	O
72	Sender to receiver information	O
(End of repetitive sequence)		
-	Trailer	M

9.7.1.3 581 Collateral adjustment message

An MT 581 collateral adjustment message is sent from one financial institution to another, to claim or notify an increase or decrease to a collateral amount, resulting from a change in the value of the existing collateral amount relative to securities on loan. It cannot be used to instruct a financial institution to transfer collateral.

Field Tag	Field Name	Status
-	Header	M
20	Transaction reference number	M
21	Related reference	M
23	Further identification	M
30	Date of adjustment	O
35H	Adjustment to the collateral	M
35B	Identification of securities used as collateral	O
80C	Reason for collateral adjustment	M
34B	Outstanding collateral value	O
72	Sender to receiver information	O
-	Trailer	M

9.7.1.4 582 Reimbursement claim or advice

An MT 582 reimbursement claim or advice is sent by one financial institution to another, to claim reimbursement of funds paid by the sender on behalf of the receiver and/or securities received by the receiver which are due to the sender. It may also be used to advise the receiver that funds and/or securities have been, or will be, remitted by the sender in favour of the receiver.

Field Tag	Field Name	Status
-	Header	M
Sequence A		
20	Transaction reference number	M
21	Related reference	O
23	Further identification	M
35A	Quantity of securities	M
35B	Identification of securities	M
79	Narrative	O
Sequence B		
32G	Gross amount claimed/received	O
71B	Charges	O
36	Exchange rate	O
34A	Net amount claimed/paid	O
53s	Account for payment	O
56s	Intermediary	O
57s	Account with institution	O
Sequence C		
35S	Quantity of securities claimed or advised	O
35B	Identification of securities	O
83s	Safekeeping account	O
87s	Receiver/Deliverer of securities	O
-	Trailer	M

NOTE:
-If sequence B is present, field 34A must also be present;
-If sequence C is present, both fields 35S and 35B must also be present;
-If field 56s is present, field 57s must also be present;
-Either field 53s or field 57s, but not both, may be present.

9.7.2　Specific field descriptions related to securities lending messages

Field Tag	Narrative	Format
21	**Related reference**	16x

MT 516:
When this message is sent following a previous MT 516 or 526, this field must contain the TRN (field 20) of that previous message. The content of this field will normally be a reference assigned by the sender. This is the case because the sender will normally include the content of field 20 "Transaction reference number" from the MT 516 previously transmitted rather than received.

MT 581:
If the receiver's reference is not known, NONREF must be used in this field.

23	**Further identification**	16x

MT 516:
For the purpose of this message, the format of this field is 6a/6a. Subfield 1 (i.e., 6a) indicates whether the sender is lending or borrowing the securities, using one of the following code words:

BORROW　　　The sender is acting as a borrower of securities
LENDER　　　The sender is acting as a lender of securities

Subfield 2 (i.e., 6a) indicates the function of the message, using one of the following code words, preceded by a single slash "/".

NEWLON   Confirmation of a new loan
RECALL   Confirmation of a request for a partial recall. This code word may only be used when subfield 1 contains BORROW.
RETURN   Confirmation of a notice of partial return. This code word may only be used when subfield 1 contains LENDER.

MT 526:
This field identifies the function of the message. For the purpose of this message, the format of this field is 6a[/4a]. One of the following code words must be used in subfield 1 (i.e., 6a):

BORROW   The sender requests to borrow the specified securities from the receiver.
NOLEND   The sender notifies the receiver that the listed securities are no longer available for lending.
RECALL   The sender requests a partial or final recall of specified securities previously on loan to the receiver.
RETURN   The sender notifies the receiver of a partial or final return of the securities previously on loan from the receiver.
TOLEND   The sender notifies the receiver that the listed securities are available for lending.

One of the following code words may also be used in subfield 2, preceded by a single slash (i.e., [/4a]):

In those cases where subfield 1 contains RECALL or RETURN:

COMP   The request to recall or notice of return constitutes a close-out of a securities loan.
PART   The request to recall or notice of return relates to only a part of the securities out on loan.

In those cases where subfield 1 contains BORROW:

CANC   The sender requests the receiver to cancel the request to hold the specified securities.
HOLD   The sender requests the receiver to hold the requested securities pending further notice.

In those cases where subfield 1 contains TOLEND:

FILL   The sender requests the receiver to confirm or cancel a previously sent hold request.
HELD   The sender notifies the receiver that the specified securities are held at the receiver's disposal pending further notice.

Subfield 2 must not be present when subfield 1 contains NOLEND.

MT 581:
Indicates whether this message is a claim for a collateral adjustment or an advice of an adjustment made to the collateral amount. One of the following code words must be used:

ADVICE   Advice of an adjustment to the collateral amount by the lender or its agent to the borrower, or the borrower or its agent to the lender.
CLAIM   Claim for adjustment to the collateral amount by the borrower or its agent to the lender, or by the lender or its agent to the borrower.

MT 582:
Identifies the function of the message. One of the following code words must be used:

ADVICE   The sender advises the receiver that funds or securities specified in sequence B or C, or both, have been or will be remitted.

CLAIM   The sender requests the receiver to reimburse the funds or securities specified in sequence B or C, or both.

26H   Collateral type   16x

MT 516:
This field identifies the type of collateral used. One of the following code words must be used:

CASHCOLL   Collateral in the form of cash
EXISTING   Collateral is already provided for under an existing agreement
LETTCOLL   Collateral in the form of a letter of credit or guarantee
OTHECOLL   Collateral in a form other than cash, letter of credit/guarantee or securities or mixed
SECUCOLL   Collateral in the form of securities

When OTHECOLL is used, further details of the collateral arrangement must be specified in field 77D "Special terms and conditions". This field should normally be present when field 23 "Further identification" contains the code word NEWLON, to specify the collateral arrangement.

30   Date of adjustment   6n

MT 581:
The date on which the adjustment is to be or has been made.

30   Effective date   6n

MT 516:
This field specifies the date either on which the securities loan will be effective (i.e., subfield 2 of field 23 "Further identification" is NEWLON) or on which the securities on loan are to be recalled or returned or have been returned (i.e., subfield 2 of field 23 "Further identification" is RECALL or RETURN).

MT 526:
The effective date at which the securities will be available for lending, are no longer available for lending, are to be borrowed or recalled, or will be/have been returned. The absence of this field implies that the effective date is the date on which the message is sent, from the sender's point of view, or as agreed bilaterally between the sender and receiver.

31F   Expiry/option date of loan   6n[/6n][//35x]

MT 516, 526:
Subfield 1 (i.e., 6n) specifies the effective end date of the loan. Optional subfield 2 (i.e., [/6n]) specifies the date from which the securities loaned can be recalled by the lender in those cases in which the loan is revocable or mixed revocable/irrevocable. Optional subfield 3 (i.e., [//35x]) may be used to give other details concerning the expiry period.

31P   Date loan/recall/return agreed   6n[29x]

MT 516:
The date on which the loan, the recall or the return was agreed. The optional second subfield (i.e., [29x]) may be used to specify where the loan was agreed from the sender's viewpoint.

32a	Cash collateral amount	Option A	6n3a15d
		Option B	3a15d

MT 516:
This field must be present when field 26H "Collateral type" contains the code word CASHCOLL or LETTCOLL and may be present when field 26H "Collateral type" contains the code word OTHECOLL or EXISTING.

33S	Collateral requirement	3a15d

MT 516:
This field indicates the percentage amount of the market value of the securities loaned used in the calculation of the amount of collateral required to cover the securities loan. The code PCT should be used.

33T	Market price of securities	3a15d

MT 516:
The currency code and price per unit of the securities lent, borrowed, recalled or returned as evaluated on the date of the loan, recall or return was agreed (e.g., field 31P "Date loan/recall/return agreed"). This information along with that in fields 33S "Collateral requirement" and 35A "Quantity of securities on loan" is the basis for calculating the amount of collateral required.

35B	Identification of securities	[ISIN1b 12a]
		[4*35x]

MT 582:
In sequence B, identifies the underlying securities to which the claim or advice relates. In sequence C, identifies the securities claimed or advised.

35B	Identification of securities used as collateral	[ISIN1b 12a]
		[4*35x]

MT 581:
This field identifies the securities used as collateral for which this message requests or acknowledges an adjustment. It must be present if subfield 2 of field 35H "Adjustment to the collateral" contains a code word identifying a type of security. It must not be present if subfield 2 of field 35H "Adjustment to the collateral" contains an ISO currency code.

35B	Identification of securities transferred as collateral	[ISIN1b 12a]
		[4*35x]

MT 516:
This field identifies the securities being requested or transferred as collateral. It may only be present when the collateral is in the form of securities (e.g., field 26H "Collateral type" contains the code word SECUCOLL, OTHECOLL or EXISTING).

35H	Adjustment to the collateral	[N]3a15d

MT 581:
This field contains the currency code or type of security and the amount of the collateral adjustment being claimed, advised or requested for amendment.

35N   Quantity of securities recalled/returned   3a15d

MT 516:
This field must be present when subfield 2 of field 23 "Further identification" contains RECALL or RETURN and must not be present when field 23 "Further identification" contains NEWLON.
The code word used in subfield 1 must be the same as that used in subfield 1 of field 35A "Quantity of securities on loan".

35S   Quantity of securities transferred as collateral   3a15d

MT 516:
A specification of the type of quantity and quantity of securities being requested or transferred as collateral. It may only be present when the collateral is in the form of securities (e.g., field 26H "Collateral type" contains the code word SECUCOLL, OTHECOLL or EXISTING).

36   Exchange rate   12d

MT 582:
The rate of exchange between the currencies of the gross amount claimed/received and the net amount claimed/paid.

37J   Interest rate on the securities   12d

MT 516:
This field specifies the interest rate to be paid by the borrower on the market value of the securities on loan.

57s   Account with institution   Option A,B,D

MT 516:
When field 23 "Further identification" contains the code word NEWLON or RECALL, the financial institution which will pay or credit the lender of the securities on loan. When field 23 "Further identification" contains the code word RETURN, the financial institution which will pay or credit the borrower of the securities. This field may only be present when the collateral is in the form of cash (e.g., when field 26H "Collateral type" contains the code word CASHCOLL, LETTCOLL or OTHECOLL). If field 26H "Collateral type" contains LETTCOLL, this field may be used to identify the bank through which the stand-by letter of credit will be advised.

MT 582:
This field specifies the financial institution when other than the sender or receiver, at which the beneficiary of money has been or is to be credited with the amount claimed.

72   Sender to receiver information   6*35x

MT 516:
When subfield 1 of field 23 "Further identification" contains the code word RETURN or RECALL, the following code words are available for use in this field, and may be followed by further information relative to the request to recall or notice of return:

/COMPLETE/   Used to confirm a partial recall or return of securities out on loan which represents the final recall or return or complete close-out.
/PARTIAL/   Used to confirm recall or return of securities out on loan.

77D   Special terms and conditions   6*35x

MT 516:
This field contains additional information on terms and conditions of the securities loan or its recall or return. The following code words may be used, followed by the necessary information:

/COLL/	Used to indicate the type of collateral used in those cases where field 26H "Collateral type" contains the code word OTHECOLL, LETTCOLL or EXISTING.
/CUM/	Used to indicate that the securities lent are cum coupon or dividend.
/DIVREQ/	Used to indicate the percentage of the gross dividend that the beneficial owner will receive and is to return to the lender. The percentage amount (i.e. 15d), to be returned to the lender should follow the code word.
/EX/	Used to indicate that the securities lent are ex coupon or dividend.

79   Narrative   35*50x

MT 582:
This field is used to convey additional information on the specific instruction. Its use and contents are defined by bilateral agreements between the sender and the receiver. Each item of information must begin on a new line using the following line formats:

First line: /8a/[additional information]
Following lines: [//continuation]

80C   Reason for collateral adjustment   6*35x

MT 581:
Identifies the reasons for the adjustment to the collateral amount being claimed or confirmed. One of the following code words may be used:

/AMNTLOAN/	Change in the amount of the collateral required resulting from a partial or final return by the borrower or a partial or final recall by the lender.
/COLLVALU/	Change in the value of the collateral.
/LOANVALU/	Change in the value of the securities on loan.
/OTHEREAS/	Change due to other reasons.

Further details may be included following the code word (e.g., information on the source of the price information used).

83s   Safekeeping account
**   (MT 516, 526)   Option C**

MT 516:
This field should not be present if field 87s "Receiver/deliverer of securities on loan" is present.

MT 526:
If field 23 "Further identification" contains this code word:
          Then the field identifies the account into which:

BORROW	the securities requested are to be received.
NOLEND	the securities no longer available for lending are held.
TOLEND	the securities to be lent are held.
RECALL	the securities being recalled are to be received.
RETURN	the securities lent have been or will be returned.

(MT 582)   **Option A,C,D**

Identifies the safekeeping account which has been or will be credited or debited when a direct account relationship between the sender and the receiver is to be used for the reimbursement of securities.

87s   Receiver/deliverer of securities
                    (MT 526)   **Option A,D**

This field identifies the receiver of securities (i.e., where the sender wishes to receive the securities) when this message is a request to borrow (i.e., subfield 1 of field 23 "Further identification" contains BORROW) or a notice of recall (i.e., subfield 1 of field 23 "Further identification" contains RECALL). This field identifies the deliverer of securities (i.e., from where the securities are to be delivered) in those cases where the message is a return notification (i.e., subfield 1 of field 23 "Further identification" contains RETURN. This field must be present if subfield 1 of field 23 "Further identification" contains BORROW, subfield 2 is absent, and a direct account relationship between the sender and the receiver does not exist or exists but is not to be used.

(MT 582)   **Option A,B,D**

Identifies the party to which the securities claimed have been or will be received or from which the securities advised have been or will be delivered, when other than the sender or the receiver.

87s   Receiver/deliverer of securities on loan   Option A,D

MT 516:
If field 23 "Further identification" contains BORROW, this field identifies either where the sender wishes the securities to be received (i.e., field 23 consists of BORROW/NEWLON) or where the sender will deliver the securities (i.e., field 23 consists of BORROW/RETURN or BORROW/RECALL), when different from the receiver of the message. If field 23 "Further identification" contains LENDER, this field identifies either from where the sender will deliver the securities (i.e., field 23 consists of LENDER/NEWLON) or where the sender wishes to receive the securities (i.e., field 23 consists of LENDER/RETURN or LENDER/RECALL), when different from the receiver of the message. This field should not be present if field 83s "Safekeeping account" is present.

87s   Receiver of securities used as collateral   Option A,D

MT 516:
When field 23 "Further identification" contains the code word NEWLON, identifies the financial institution which will receive securities used as collateral on behalf of the lender of the securities. When field 23 "Further identification" contains the code word RETURN or RECALL, identifies the financial institution which will receive securities used as collateral on behalf of the borrower of the securities. This field may only be present when the collateral is in the form of securities (e.g., 26H "Collateral type" contains the code word SECUCOLL, OTHECOLL or EXISTING).

9.8   Inter-depository messages

NOTE - In the context of the inter-depository messages, a CSD is a central securities depository or securities clearing system or an institution acting as such. In the framework of a specific transaction, the CSD sending or the CSD receiving the message is either the account owning CSD or the account servicing CSD. The account servicing CSD is the CSD which holds the securities to be acted upon for the account of the account owning CSD - either the delivering CSD or the receiving CSD. The delivering CSD is the CSD which delivers the securities to the receiving CSD in line with the flow of securities. The message may also refer to a third CSD which can, in the flow of securities, be either that before the delivering CSD, after the receiving CSD or between the delivering and receiving CSDs.

9.8.1   Message types

9.8.1.1 525 Inter-depository/clearing system receive/deliver transactions

An MT 525 inter-depository/clearing system receive/deliver transaction is sent between central securities depositories (CSDs), to preadvise, instruct, cancel, confirm, refuse, reverse, advise, supplement, amend, acknowledge, reject or inform about securities receipt or delivery transactions, physically or by book entry, from or to a specified party, free or against payment.

Field Tag	Field Name	Status
-	Header	M
20	Message reference number	M
23	Function of the message	M
83s	Receiving CSD's account serviced by the delivering CSD	O
85s	Delivering CSD's account serviced by the receiving CSD	O
35B	Identification of securities	M
60A	Opening position	O
(Start of repetitive sequence)		
35A	Quantity of securities	M
20	Sender's transaction reference number	M
20	Sender's related transaction reference number	O
21	Receiver's transaction reference number	M
21	Receiver's related transaction reference number	O
26H	Type of transaction	M
21	Sender's instructing party's transaction reference number	O
30	Delivery/settlement date	O
26J	Priority requested	O
81s	Initiator of the delivery	O
82s	Deliverer of securities	O
84s	Involved depository	O
87s	Receiver of securities	O
88s	Beneficiary of securities	O
32a	Cash countervalue	O
57s	Account with institution	O
58s	Beneficiary of money	O
77D	Registration details	O
33T	Deal price	O
31P	Date and place of trade	O

35a	Coupon number/date	O
35E	Certificate number(s)	O
71B	Details of charges	O
71C	Other charges	O
80C	Narrative	O

(End of repetitive sequence)

18A	Number of transactions	M
60B	Closing position	O
72	Sender to receiver information	O
-	Trailer	M

Note:
- If used, fields 57s and 58s must both be present.
- Field 88s may only be present if field 87s is also present.

9.8.1.2 585 Inter-depository/clearing system administrative transactions

An MT 585 inter-depository/clearing system administrative transactions is sent between CSDs concerning movements of securities which are not associated with a specific securities purchase or sale.

Field Tag	Field Name	Status
-	Header	M
20	Message reference number	M
23	Function of the message	M
83s	Safekeeping account	O

(Start of repetitive sequence)

35B	Identification of securities	M
60A	Opening position	O
35A	Quantity of securities	M
20	Sender's transaction reference number	M
21	Related transaction reference number	M
26H	Type of transaction	M
30	Action date	O
26J	Priority requested	O
81s	Initiator	O
84s	Involved depository	O
87s	Receiver of securities	O
77D	Registration details	O
35a	Coupon number/date	O
35E	Certificate number(s)	O
71B	Details of charges	O
80C	Narrative	O
60B	Closing position	O

(End of repetitive sequence)

18A	Number of transactions	M
72	Sender to receiver information	O
-	Trailer	M

9.8.2   Specific field descriptions related to inter-depository messages

Field Tag	Narrative	Format

20   **Message reference number**   **16x**

MT 525, 585:
This field contains the sender's reference number of the message.

20   **Sender's transaction reference number**   **16x**

MT 525:
This field contains the reference number used in the sender's system to identify the instruction detailed in the repetitive sequence. Depending on the function of the message as specified in field 23 "Function of the message", the repetitive sequence is either: a) the transaction as instructed by the sender's instructing party (e.g., field 23 is PREADV, INSTRU, CANCEL, ADVICE, AMENDM, SUPPLE, INFORM or REVERS, if the reversal is requested by the sender); or b) the transaction as instructed in a previous MT 525 by the receiver of the message on behalf of its instructing party (e.g., field 23 is CONFIR, REFUSA, NOTICE, VALIDE, INVALI, or REVERS, if the reversal is executed by the sender).

MT 585:
This field contains the reference number of the transaction as assigned by the sender.

20   **Sender's related transaction reference number**   **16x**

MT 525:
This field contains, if any, the reference number used in the sender's system to identify the instruction of the other party to the transaction referenced by the first field 20 "Sender's transaction reference number" of the repetitive sequence. Depending on the function of the message as specified in field 23 "Function of the message", the related instruction is either: a) the transaction as instructed by the sender's instructing party (e.g., field 23 is CONFIR, REFUSA, NOTICE or REVERS, if the reversal is executed by the sender); or b) the transaction as instructed in a previous MT 525 by the receiver of the message on behalf of its instructing party (e.g., field 23 is PREADV, INSTRU or REVERS, if the reversal is requested by the sender).

21   **Receiver's transaction reference number**   **16x**

MT 525:
This field contains, if known, the reference number used in the receiver's system to identify the instruction referenced in the sender's system by the first field 20 "Sender's transaction reference number" of the repetitive sequence (i.e., Sender's transaction reference number). When no reference meaningful to the receiver of the message is available, the code word NONREF must be used in this field.

21   **Receiver's related transaction reference number**   **16x**

MT 525:
This field contains, if known, the reference number used in the receiver's system to identify the instruction referenced in the sender's system by the second field 20 "Sender's related transaction reference number" of the repetitive sequence.

21 **Related transaction reference number** **16x**

MT 585:
This field must contain the transaction reference number of the related transaction (e.g., the receiver's reference number of the transaction). When there is no available reference which is meaningful to the receiver of the message (e.g., field 23 "Function of the message" contains the code word ADVICE), NONREF should be used.

21 **Sender's instructing party's transaction reference number** **16x**

MT 525:
This field specifies the transaction reference number of the sender's member (i.e., the receiver or deliverer of securities) as instructed to the sender of the message. It may also contain an alternative reference provided for trade matching purposes.

23 **Function of the message** **16x**

MT 525:
Identifies the function of the message. For the purpose of this message, the format of this field is 6a[/8a]. One of the following code words must be used in subfield 1 (i.e., 6a), unless otherwise specified by bilateral agreement:

ADVICE   To be used only by the account servicing CSD to inform the account owning CSD that it has executed a transaction for which the account owning CSD has not sent an INSTRUction. This message normally does not require a response.

AMENDM   To be used to request a change of one or more fields of a previous transaction. The message normally requires a response.

CANCEL   To be used by a CSD to request the cancellation of its previously INSTRUcted or PREADVised transaction. The reason for the cancellation may be specified in field 80C "Narrative". CANCEL requests the other CSD to delete the pending transaction from its file. It normally requires a response.

CONFIR   To be used only by the account servicing CSD to confirm the execution of an INSTRUction. It can also be used by either CSD to confirm requested CANCELlations, AMENDMents, REVERSals and SUPPLEments (i.e., subfield 2 contains the code word CANCELD, AMENDMD, REVERSD or SUPPLED, respectively). If subfield 2 is not present, the confirmation relates to the execution of a previous INSTRUction. This message normally does not require a response.

INFORM   To be used by either CSD to advise non-accounting information. It does not require a response.

INSTRU   To be used only by the account owning CSD to authorize the account servicing CSD to execute the transaction. This message normally requires a response.

INVALI   To be used by either CSD in responding to any previous message to inform that this message or a transaction of this message is disregarded for the reason specified in field 72 "Sender to receiver information" (in the case of a message) or 80C "Narrative" (in the case of a transaction). It normally requires a response.

NOTICE   To be used by either CSD to inform about the intermediary status or about a special issue that affects the referenced pending transaction. Such NOTICed transaction remains pending at the sender. This message normally does not require a response.

PREADV   To be used by either CSD to announce the transaction on the basis of an instruction received from its member. The CSD receiving the message may use the information for internal matching purposes. The transaction must not be executed on the basis of a PREADVice. This message normally requires a response.

REFUSA   To be used only by the account servicing CSD to refuse the execution of an INSTRUction. It may also be used by either CSD to refuse a PREADVice or request for CANCELlation, AMENDMent, REVERSal or SUPPLEment (i.e., subfield 2 contains

the code word PREADV, CANCELD, AMENDMD, REVERSD or SUPPLED, respectively). If subfield 2 is not present, the refusal relates to the execution of a previous instruction. The reason for the refusal is specified in field 80C "Narrative". The refused message or transaction will not be kept by the refusing party. The message does not require a response.

REVERS   To be used by the account servicing CSD to inform that it has reversed a transaction that was previously executed, for the reason specified in field 80C "Narrative". It may also be used by the account owning CSD to request the reversal of a previously executed transaction. In this latter case, the message normally requires a response.

SUPPLE   To be used to request the addition of one or more fields on a previously sent transaction. It normally requires a response.

VALIDE   To be used by either CSD in responding to any previous message to inform that the message has been received, understood and can be further processed. It normally does not require a response.

Subfield 2 (i.e., [/8a]) may be used to further identify the function of the message, using one of the code words defined below, identifying the previous message to which the present message responds:

AMENDMD   The previous message was a request for AMENDMent.
CANCELD   The previous message was a request for CANCELlation.
INSTRUD   The previous message was an INSTRUction.
PREADVD   The previous message was a PREADVice.
REVERSD   The previous message was a request for REVERSal.
SUPPLED   The previous message was a request for SUPPLEment.

Alternatively, subfield 2 may contain the following code word or other bilaterally agreed code word:

CONDITI   The message is conditional on all transactions contained in the message being executed together.

MT 585:
Identifies the function of the message. For the purposes of this message, the format of this field is 6a[/8a]. One of the following code words must be used in subfield 1 (i.e., 6a), unless otherwise specified by bilateral agreement:

ADVICE   To be used only by the account servicing CSD to inform the account owning CSD that it has executed a transaction for which the account owning CSD has not sent an INSTRUction. This message normally does not require a response.

AMENDM   To be used to request a change of one or more fields of a previous transaction. The message normally requires a response.

CANCEL   To be used by a CSD to request the cancellation of its previously INSTRUcted transaction. CANCEL requests the other CSD to delete the pending transaction from its file. It normally requires a response.

CONFIR   To be used only by the account servicing CSD to confirm the execution of an INSTRUction. It can also be used by either CSD to confirm requested CANCELlations, AMENDMents, REVERSals and SUPPLEments (i.e., subfield 2 contains the code word CANCELD, AMENDMD, REVERSD or SUPPLED, respectively). If subfield 2 is not present, the confirmation relates to the execution of a previous INSTRUction. This message normally does not require a response.

INFORM   To be used by either CSD to advise non-accounting information. It does not require a response.

INSTRU   To be used only by the account owning CSD to authorize the account servicing CSD to execute the transaction. This message normally requires a response.

INVALI   To be used by either CSD in responding to any previous message to inform that this message is disregarded for the reason specified in field 80C "Narrative". It normally

requires a response.

NOTICE To be used by either CSD to inform about the intermediary status or about a special issue that affects the referenced pending transaction. Such NOTICed transaction remains pending at the sender. This message normally does not require a response.

REFUSA To be used only by the account servicing CSD to refuse the execution of an INSTRUction. It may also be used by either CSD to refuse a request for CANCELlation, AMENDMent, REVERSal or SUPPLEment (i.e., subfield 2 contains the code word CANCELD, AMENDMD, REVERSD or SUPPLED, respectively). If subfield 2 is not present, the refusal relates to the execution of a previous instruction. The reason for the refusal is specified in field 80C "Narrative". The refused message or transaction will not be kept by the refusing party. The message does not require a response.

REVERS To be used by the account servicing CSD to inform that it has reversed a transaction that was previously executed, for the reason specified in field 80C "Narrative". It may also be used by the account owning CSD to request the reversal of a previously executed transaction. In this latter case, the message normally requires a response.

SUPPLE To be used to request the addition of one or more fields on a previously sent transaction. It normally requires a response.

VALIDE To be used by either CSD in responding to any previous message to inform that the message has been received, understood and can be further processed. It normally does not require a response.

Subfield 2 (i.e., [/8a]) may be used to further identify the function of the message, using one of the code words defined below, identifying the previous message to which the present message relates, or a bilaterally agreed code word:

AMENDMD The previous message was a request for AMENDMent.
CANCELD The previous message was a request for CANCELlation.
INSTRUD The previous message was an INSTRUction.
REVERSD The previous message was a request for REVERSal.
SUPPLED The previous message was a request for SUPPLEment.

26H   Type of transaction   16x

MT 525:
This field identifies the type of transaction involved, using the format 7a[/8a]. One of the following code words must be used in subfield 1 (i.e., 7a), reflecting the flow of securities:

DELAPMT To be used only by the delivering CSD when the transaction is a delivery of securities against payment on behalf of one of its members.

DELFREE To be used only by the delivering CSD when the transaction is a delivery of securities free of payment on behalf of one of its members.

RECAPMT To be used only by the receiving CSD when the transaction is a receipt of securities against payment in favour of one of its members.

RECFREE To be used only by the receiving CSD when the transaction is a receipt of securities free of payment in favour of one of its members.

Subfield 2 (i.e., [/8a]) may be used to further identify the type of transaction, using one of the code words defined below, or a bilaterally agreed code word, preceded by a slash "/":

NEWISSUE The transaction relates to a new issue.
PHYSICAL The transaction is to be executed as a physical transfer. If this code word is not present, book-entry applies.

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