

TARGET2–Securities/BOGS

COMMUNICATION WITH BOGS SWIFT MESSAGES



ΤΡΑΠΕΖΑ ΤΗΣ ΕΛΛΑΔΟΣ
ΕΥΡΩΣΥΣΤΗΜΑ



APRIL 2014

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1. Communication with BOGS

ISO 15022

BOGS will continue to communicate with its participants via swift messages ISO 15022. BOGS will proceed with the validation of the incoming messages against the static data stored at its database. Upon successful validation, the messages will be transformed to ISO 20022 according to T2S's specifications and they will be forwarded at the common platform (T2S).

For the above described communication the existing ISO 15022 swift messages will be used, however enriched, in order to meet T2S requirements.

Moreover two new swift messages (MT524, MT530) will be introduced to cover and support the new functionalities that T2S will offer .

All templates can be found at the following link:

<http://www.bankofgreece.gr/Pages/en/PaymentsSystems/targetsecurities.aspx>



2. Template MT541 (1/3)

Template ISO 15022 - MT541

Sequence A

INCOMING MT541 - RECEIVE AGAINST PAYMENT				
Receiving BIC:		BNGRGRAASSS		
MANDATORY SEQUENCE A - GENERAL INFORMATION				
M	16R	start of seq.A	GENL	Text 16 max
M	20C	sender's ref	SEME//reference number	
M	23G	function of msg	NEWM (or CANC or PREA)	
CM	99B	current settlement instruction number *	SETT//sequential number of the current instruction	CANC: Cancellation PREA: Put the instruction directly "On Hold"
CM	99B	total of linked settlement instructions *	TOSE//total number of linked settlement instructions	
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF CANC)				
O	16R	start of block	LINK	In case of Linkages with POOL
O	20C	reference	PREV//previous message reference	
O	16S	end of block	LINK	
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES)				
O	16R	start of block	LINK	Proposed to be used in Repo Trades.
O	22F	indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO	
O	20C	reference	PREV or POOL//previous message reference or pool reference	
O	16S	end of block	LINK	
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF COMMON REFERENCE WITH THE COUNTERPARTY)				
O	16R	start of block	LINK	Proposed to be used in Repo Trades.
O	20C	common reference	COMM//common reference	
O	16S	end of block	LINK	
M	16S	end of seq.A	GENL	

CANC: Cancellation
PREA: Put the instruction directly "On Hold"

In case of Linkages with POOL

Proposed to be used in Repo Trades.



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2. Template MT541 (2/3)

Template ISO 15022 - MT541

Sequence B

MANDATORY SEQUENCE B - TRADE DETAILS				
M	16R	start of seq.B	TRADDET	
M	98A	settlement date	SETT//yyyymmdd	
M	98A	trade date	TRAD//yyyymmdd	
M	35B	id. of financial instrument	ISIN financial instrument ISIN code	
O	22F	priority indicator	PRIR//0003 or PRIR//0004	0003: High Priority 0004: Normal Priority
M	16S	end of seq.B	TRADDET	

Sequence C

MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT				
M	16R	start of seq.C	FIAC	
M	36B	quantity of financial instr.	SETT//FAMT/nominal value	
M	97A	safekeeping account	SAFE//securities account number	
O	97A	cash account	CASH//cash account number	
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN				
O	16R	start of block	BREAK	
O	13B	number identification	LOTS//cash restriction reference ID	
O	16S	end of block	BREAK	
M	16S	end of seq.C	FIAC	

Same as today

If missing the default account will be applied.

Restriction reference assigned by T2S in case of Blocked or Reserved cash. In case of MT543 the reference indicates Blocked or Reserved Security position.



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2. Template MT541 (3/3)

Template ISO 15022 - MT541

Sequence E

MANDATORY SEQUENCE E - SETTLEMENT DETAILS

M	16R	start of seq.E	SETDET
M	22F	type of settlement transaction	SETR//ISO transaction code
O	22F	partial settlement indicator **	STCO//PART STCO//NPAR STCO//COEX/PARC STCO//COEX/PARQ
O	22F	no market claims indicator	STCO//NOMC
O	22F	securities sub-balance indicator	SSBT//Securities restriction type ID

ISO transaction code according to the respective table

PART: Partial allowed
NPAR: Partial not allowed
PARC: Partial allowed in cash
PARQ: Partial allowed in securities
Default value by BOGS "NPAR"
** Partial settlement is allowed only in case of **no linkages**

In case of absence the instruction will be included in automatic market claims procedure

MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES

M	16R	start of block	SETPRTY
M	95P or 95Q	party	DEAG//counterparty BIC or DEAG//counterparty BOGS code
O	97A	account	SAFE//account number
M	16S	end of block	SETPRTY
M	16R	start of block	SETPRTY
M	95P	party	PSET//BIC of counterparty's CSD
M	16S	end of block	SETPRTY

Restriction type ID, 4 alphanumeric, assigned at T2S static data

Securities Account of counterparty

MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT

M	16R	start of block	AMT
M	19A	amount	SETT//currency-settlement amount
M	16S	end of block	AMT
M	16S	end of seq.E	SETDET



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3. Amendments

Amendment Instruction – MT530

The amendments concerns specific fields of a settlement instruction that is already sent to T2S but has not been settled yet. More specific, amendments can be send for the following:

- Linkages
- Priority (possible values 3 or 4)
- Partial Settlement Indicator
- Hold/Release

Amendment instruction for value “**INFO**” and for a **pool reference** can not be sent.

The amendments will be send to BOGS using the Transaction Processing Command -MT530- swift message.



3a. Amendments - Linkages

Template ISO 15022 – MT530

Linkages Amendment

	Receiving BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL Text 16 max
M	20C	sender's ref	SEME//reference number
M	23G	function of msg	NEWM
M	97A	safekeeping account	SAFE//securities account number
M	16S	end of seq.A	GENL
MANDATORY REPETITIVE SEQUENCE B - REQUEST DETAILS			
M	16R	start of seq.B	REQD
M	20C	reference	PREV//previous message reference
M	22F	indicator	LINK//LINK or LINK//UNLK Action to be processed
OPTIONAL SUBSEQUENCE B1 - LINKAGES			
M	16R	start of seq.B1	LINK
M	22F	linkage type indicator	LINK//BEFO or LINK//AFTE or LINK//WITH Processing indicator
M	20C	reference	PREV//previous message reference
M	16S	end of seq.B1	LINK
M	16S	end of seq.B	REQD

In order to amend a linkage, two amendment instructions should be sent. One of them to unlink the previously linked instructions and one to establish the new link.



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3b. Amendments - Priority

Template ISO 15022 – MT530

Priority Amendment

	Receiving BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	sender's ref	SEME //reference number
M	23G	function of msg	NEWM
M	97A	safekeeping account	SAFE //securities account number
M	16S	end of seq.A	GENL
MANDATORY REPETITIVE SEQUENCE B - REQUEST DETAILS			
M	16R	start of seq.B	REQD
M	20C	reference	PREV //previous message reference
M	22F	indicator	PRIR //0003 (high priority) or PRIR //0004 (normal priority)
M	16S	end of seq.B	REQD

Text 16 max

Action to be processed



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3c. Amendments – Partial Settlement

Template ISO 15022 – MT530 Partial Settlement Amendment

	Receiving BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	sender's ref	SEME//reference number
M	23G	function of msg	NEWM
M	97A	safekeeping account	SAFE//securities account number
M	16S	end of seq.A	GENL
MANDATORY REPETITIVE SEQUENCE B - REQUEST DETAILS			
M	16R	start of seq.B	REQD
M	20C	reference	PREV//previous message reference
M	22F	indicator	PRTL//PART (partial allowed) PRTL//NPAR (partial not allowed) PRTL//COEX/PARC (partial allowed in cash) PRTL//COEX/PARQ (partial allowed in securities)
M	16S	end of seq.B	REQD

Text 16 max

Action to be processed



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3d. Amendments – Hold/Release

Template ISO 15022 – MT530

Hold & Release

	Receiving BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL Text 16 max
M	20C	sender's ref	SEME //reference number
M	23G	function of msg	NEWM
M	97A	safekeeping account	SAFE //securities account number
M	16S	end of seq.A	GENL Reference of the message to be amended
MANDATORY REPETITIVE SEQUENCE B - REQUEST DETAILS			
M	16R	start of seq.B	REQD
M	20C	reference	PREV //previous message reference
M	22F	indicator	SETT //NPRES (hold) or SETT //YPRES (release) Processing indicator
M	16S	end of seq.B	REQD

Hold/Release instruction can be sent either from one of the counterparties or by the CSD. A transaction is ready for settlement when no Hold status exists.



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4. Settlement Restrictions

Settlement Restrictions – MT524

At BOGS exists one flat balance at securities accounts per ISIN. At T2S a securities account may includes sub-balances (blocked, reserved and earmarked). Blocking, reservation, and earmarking on securities, allow the account holder to move securities into a specific securities position of a Securities Account, and make them available for a specific purpose.

In order to move a securities position from one sub-balance to another participants, should send (e.g. from earmarked to blocked) an Intra position Instruction - MT524.



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4. Settlement Restrictions – Template (1/2)

Template ISO 15022 – MT524

Sequence A & A1

	Receiving BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL Text 16 max
M	20C	sender's ref	SEME//reference number In case of Linkages with POOL
M	23G	function of msg	NEWM (or CANC)
CM	99B	current settlement instruction number *	SETT//sequential number of the current instruction
CM	99B	total of linked settlement instructions *	TOSE//total number of linked settlement instructions
O	22F	priority indicator	PRIR//0003 or PRIR//0004 0003: High Priority 0004: Normal Priority
OPTIONAL SUBSEQUENCE A1 - LINKAGES (IN CASE OF CANC)			
O	16R	start of block	LINK
O	20C	reference	PREV//previous message reference
O	16S	end of block	LINK
OPTIONAL SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES)			
O	16R	start of block	LINK
O	22F	indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
O	20C	reference	PREV or POOL//previous message reference or pool reference
O	16S	end of block	LINK
M	16S	end of seq.A	GENL



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4. Settlement Restrictions – Template (2/2)

Template ISO 15022 – MT524

Sequence B

MANDATORY SEQUENCE B - INTRA POSITION DETAILS			
M	16R	start of seq.B	INPOSDET
M	97A	safekeeping account	SAFE//securities account number
M	36B	quantity of financial instr.	SETT//FAMT/nominal value
O	13B	number identification	SSBI//securities restriction reference ID
M	35B	id. of financial instrument	ISIN financial instrument ISIN code
M	98A	settlement date	SETT//yyyymmdd
M	93A	balance	FROM//balance from AWAS or FROM/COEX/securities restriction type ID
M	93A	balance	TOBA//balance to AWAS or TOBA/COEX/securities restriction type ID
M	16S	end of seq.B	INPOSDET

In case of
Blocked or
Reserved
sub-balance

Restriction type ID, 4
alphanumeric, assigned at T2S
static data



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5. ISO Transaction Code – Operation Code (1/2)

Table of ISO Transaction Code with respective O.C.

XML Message Type	Equivalent ISO 15022	Securities Movement Type	Payment	Face Amount	ISO Transaction Code	Counterparty	Description	Operation Code	Capacity
sese.023	MT540	RECE	FREE	FAMT>0	TRAD		RF Trade	21	A
sese.023	MT542	DELI	FREE	FAMT>0	TRAD		DF Trade	21	V
sese.023	MT540	RECE	FREE	FAMT>0	OWNI	Same as Sender	Internal Account Transfer	22	A
sese.023	MT542	DELI	FREE	FAMT>0	OWNI	Same as Sender	Internal Account Transfer	22	V
sese.023	MT540	RECE	FREE	FAMT>0	ISSU	9000	Account Entry due to Issuance	31	A
sese.023	MT540	RECE	FREE	FAMT>0	ISSU	Issuer other than 9000, defined by ISIN code	Private Issuance	32	A
sese.023	MT540	RECE	FREE	FAMT>0	SECB		Securities Borrowing	41	E
sese.023	MT542	DELI	FREE	FAMT>0	SECL		Securities Lending	41	P
sese.023	MT540	RECE	FREE	FAMT>0	SLRE		Lending Reallocation	49	P
sese.023	MT542	DELI	FREE	FAMT>0	SBRE		Borrowing Reallocation	49	E
sese.023	MT540	RECE	FREE	FAMT>0	COLI		Collateral Taker Opening	51	B
sese.023	MT542	DELI	FREE	FAMT>0	COLO		Collateral Provider Opening	51	D
sese.023	MT540	RECE	FREE	FAMT>0	COLO		Collateral Provider Closing	59	D
sese.023	MT542	DELI	FREE	FAMT>0	COLI		Collateral Taker Closing	59	B

1. In case two different OCs match, 21 will be used as the new O.C.

2. In case BOGS receives FREE instructions not satisfying neither of the table rules, 21 will be used as OC

3. If one of the two counterparties uses codes COLI/COLO, it should prevail and O.C. must be 51/59.



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5. ISO Transaction Code – Operation Code (2/2)

Table of ISO Transaction Code with respective O.C.

XML Message Type	Equivalent ISO 15022	Securities Movement Type	Payment	Face Amount	ISO Transaction Code	Counterparty	Description	Operation Code	Capacity
Input to CSS from ICP or DCPs (ISO 15022 & 20022) for Settlement Instructions								CSS notice mapping	
sese.023	MT541	RECE	APMT	FAMT>0	TRAD		RVP Trade	10	A
sese.023	MT543	DELI	APMT	FAMT>0	TRAD		DVP Trade	10	V
sese.023	MT541	RECE	APMT	FAMT>0	REPU		Repo Opening	70	A
sese.023	MT543	DELI	APMT	FAMT>0	RVPO		Reverse Repo Opening	70	V
sese.023	MT541	RECE	APMT	FAMT>0	RVPO		Reverse Repo Closing	71	A
sese.023	MT543	DELI	APMT	FAMT>0	REPU		Repo Closing	71	V
sese.023	MT541	RECE	APMT	FAMT>0	BSBK		Buy Sell Back Opening	78	A
sese.023	MT543	DELI	APMT	FAMT>0	SBBK		Sell Buy Back Opening	78	V
sese.023	MT541	RECE	APMT	FAMT>0	SBBK		Sell Buy Back Closing	79	A
sese.023	MT543	DELI	APMT	FAMT>0	BSBK		Buy Sell Back Closing	79	V
sese.023	MT541	RECE	APMT	FAMT>0	SLRE		Lending Reallocation	49	P
sese.023	MT543	DELI	APMT	FAMT>0	SBRE		Borrowing Reallocation	49	E
sese.023	N/A	RECE	APMT	FAMT=0	Any		PFOD	91	A
sese.023	N/A	DELI	APMT	FAMT=0	Any		PFOD	91	V
sese.023	MT541	RECE	APMT	FAMT>0	ISSU	9000	Issuance	81	A
sese.023	MT543	DELI	APMT	FAMT>0	ISSU	9998	Prepayment	10	V
In case two different OCs match, 10 will be used as the new O.C.									
In case we receive APMT instructions not satisfying neither the table rules nor the exceptions, 10 will be used as OC									
BOGS will recognize transactions between two security accounts of the same participant but with different DCAs, and manage them as O.C. 10									



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6. Statement of Holdings (1/3)

Template ISO 15022 – MT535

BOGS will continue to send Statement of Holdings on a daily basis at the end of each settlement day.

Sequence A

	Sending BIC:	BNGRGRAASSS	
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	28E	the page number of the message	numeric Max 5 Digits/ LAST or MORE or ONLY
M	20C	sender's ref	SEME//reference number
M	23G	function of msg	NEWM
M	98C	date at which the statement is based	STAT//YYYYMMDDHHMMSS
M	22F	statement Frequency Indicator	SFRE//DAIL or ADHO
M	22F	complete/updates Indicator	CODE//DELT
M	22F	statement Type	STTY//CUST
M	22F	statement Basis	STBA//SETT
M	97A	BOGS safekeeping Account	SAFE// max 35 alphanumeric
M	17B	activity Flag	ACTI//Y
M	17B	sub-safekeeping Statement	CONS//N
M	16S	end of seq.A	GENL

LAST: Last page
MORE: More pages of the same account will follow
ONLY: 1 page Only

DELTA reports, contain changes which have not yet been reported



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6. Statement of Holdings (2/3)

Template ISO 15022 – MT535

Sequence B

Repetitive Sequence B Sub-safekeeping account			
M	16R	start of seq.B	SUBSAFE
Repetitive Subsequence B1 Financial Instrument			
M	16R	start of seq.B1	FIN
M	35B	id. of financial instrument	ISIN financial instrument ISIN code
M	93B	aggregate Balance	AGGR//FAMT/ face amount max 15 digits,
Repetitive Subsequence B1b Sub-balance			
M	16R	start of seq.B1b	SUBBAL
M or	93B	available balance	AWAS//FAMT/ face amount max 15 digits
M	93B	restricted balance	RSTR/ restriction type id (4 digits)//FAMT/ max 15 digitsM,
Optional Repetitive Subsequence B1b1 Quantity Breakdown (in case of Reserved or Blocked balance)			
M	16R	start of seq.B1b1	BREAK
M	13B	restriction reference id	LOTS// restriction reference id Text max 30
M	93B	restricted sub balance	LOTS//FAMT/ face amount 15 digits,
M	16S	end of seq.B1b1	BREAK
M	16S	end of seq.B1b	SUBBAL
M	16S	end of seq.B1	FIN
M	16S	end of seq.B	SUBSAFE

One of them will be present



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6. Statement of Holdings (3/3)

Example of Sequence B for a MT535

The MT535, reports a position of 19.000€ nominal value of ISIN GR0123456789. The distribution of the position is the following:

AWAS: 8.000€

Earmarked Balance with Restriction type ID EA03: 4.000€

Blocked Balance with Restriction type ID BL01 and Restriction reference 456321: 3.000€

Blocked Balance with Restriction type ID BL01 and Restriction reference 963214: 5.000€

16R	start of seq.B	SUBSAFE
16R	start of seq.B1	FIN
35B	id. of financial instrument	ISIN GR0123456789
93B	aggregate Balance	AGGR//FAMT/19000,
16R	start of seq.B1b	SUBBAL
93B	available balance	AWAS//FAMT/ 7000,
16S	end of seq.B1b	SUBBAL
16R	start of seq.B1b	SUBBAL
93B	restricted balance	RSTR/ EA03/FAMT/4000,
16S	end of seq.B1b	SUBBAL
16R	start of seq.B1b	SUBBAL
93B	restricted balance	RSTR/ BL01/FAMT/8000,
16R	start of seq.B1b1	BREAK
13B	restriction reference id	LOTS//456321
93B	restricted sub balance	LOTS//FAMT/3000,
16S	end of seq.B1b1	BREAK
16R	start of seq.B1b1	BREAK
13B	restriction reference id	LOTS//963214
93B	restricted sub balance	LOTS//FAMT/5000,
16S	end of seq.B1b1	BREAK
16S	end of seq.B1b	SUBBAL
16S	end of seq.B1	FIN
16S	end of seq.B	SUBSAFE



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7. Statement of Transactions (1/2)

Template ISO 15022 – MT536

Sequence A & B

Sending BIC: BNGRGRAASSS

Mandatory Sequence A General Information

M	16R	Start of Seq. A	GENL
M	28E	Page Number/Continuation Indicator	numeric max 5 digits/ LAST or MORE or ONLY
M	20C	Sender's Message Reference	SEME //sender reference
M	23G	Function of the Message	NEWM
M	69B	Statement Period	STAT //yyyymmddhhmmss/yyyyymmddhhmmss
O	22F	Statement Frequency Indicator	SFRE //DAIL or INDA or ADHO
O	22F	Complete/Updates Indicator	CODE //COMP or DELT
M	22F	Statement Basis	STBA //SETT
M	97A	Safekeeping Account	SAFE //max 35 alphanumeric
M	17B	Activity Flag	ACTI //Y
M	17B	Sub-safekeeping Statement	CONS //N
M	16S	End of Seq. A	GENL

Optional Repetitive Sequence B Sub-safekeeping account

M	16R	Start of Seq. B	SUBSAFE
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Optional Repetitive Subsequence B1 Financial Instrument

M	16R	Start of Seq. B1	FIN
M	35B	Identification of the Financial Instrument	ISIN financial instrument ISIN code
O	93B	First Opening Balance	FIOP //FAMT/ face amount max 15 digits
O	93B	Final Closing Balance	FICL //FAMT/ face amount max 15 digits

Mandatory Repetitive Subsequence B1a Transaction

M	16R	Start of Seq. B1a	TRAN
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Mandatory Repetitive Subsequence B1a1 Linkages

M	16R	Start of Seq. B1a1	LINK
M	20C	Related Message Reference	RELA //related reference
M	16S	End of Seq. B1a1	LINK

The reported value will be the aggregated amount



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7. Statement of Transactions (2/2)

Template ISO 15022 – MT536

Sequence B

Optional Subsequence B1a2 Transaction Details			
M	16R	Start of Seq. B1a2	TRANSDET
M	36B	Posting Quantity	PSTA//FAMT//face amount max 15 digits
O	19A	Posting Amount	PSTA//(N)EURsettlement amount max 15 digits
M	22F	Transaction Indicator	TRAN//BOLE or SETT or COLL or CLAI or CORP
M	22H	Receive/Deliver Indicator	REDE//DELI or RECE
M	22H	Payment Indicator	PAYM//APMT or FREE
O	22F	Settlement Transaction Condition Indicator	STCO//PART or NPAR STCO//COEX/PARC or PARQ
M	98A	Effective Settlement Date	ESET//yyyymmdd
O	98A	Settlement Date	SETT//yyyymmdd
O	98A	Trade Date	TRAD//yyyymmdd
Optional Repetitive Subsequence B1a2A Settlement Parties			
M	16R	Start of Seq. B1a2A	SETPRTY
M	95P	Receiving or Delivering agent	REAG//Counterparty BIC or DEAG//Counterparty BIC
O	97A	Counterparty safekeeping account	SAFE//safekeeping_account
M	16S	End of Seq. B1a2A	SETPRTY
Optional Repetitive Subsequence B1a2A Settlement Parties			
M	16R	Start of Seq. B1a2A	SETPRTY
M	95P	Place of settlement	PSET//BIC of counterparty CSD
M	16S	End of Seq. B1a2A	SETPRTY
M	16S	End of Seq. B1a2	TRANSDET
M	16S	End of Seq. B1a	TRAN
M	16S	End of Seq. B1	FIN
M	16S	End of Seq. B	SUBSAFE

BOLE: Borrowing/Lending
SETT: Settlement
COLL: Collateral
CLAI: Market Claim
CORP: Corporate Action



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8. Statement of Pending Transactions (1/3)

Template ISO 15022 – MT537

Sequence A & C

Sending BIC: BNGRGRAASSS

Mandatory Sequence A General Information

M	16R	Start of Seq. A	GENL
M	28E	Page Number/Continuation Indicator	numeric max 5 digits/ LAST or MORE or ONLY
M	20C	Sender's Message Reference	SEME //sender reference
M	23G	Function of the Message	NEWM
M	98C	Date/Time	STAT //yyyymmddhhmmss
M	22H	Statement Structure Type Indicator	STST //TRAN
M	97A	Safekeeping Account	SAFE //max 35 alphanumeric
M	17B	Activity Flag	ACTI //Y
M	16S	End of Seq. A	GENL

Optional Repetitive Sequence C Transactions

M	16R	Start of Seq. C	TRANS
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Mandatory Repetitive Subsequence C1 Linkages

M	16R	Start of Seq. C1	LINK
M	20C	Related Message Reference	RELA //related reference
M	16S	End of Seq. C1	LINK

Optional Subsequence C2 Transaction Details

M	16R	Start of Seq. C2	TRANSDT
M	35B	Identification of the Financial Instrument	ISIN financial instrument ISIN code
M	36B	Posting Quantity	PSTA //FAMT//face amount max 15 digits
O	19A	Posting Amount	PSTA //(N)EURsettlement amount max 15 digits
M	22F	Transaction Indicator	TRAN //BOLE or SETT or COLL or CLAI or CORP
M	22H	Receive/Deliver Indicator	REDE //DELI or RECE
M	22H	Payment Indicator	PAYM //APMT or FREE
M	98A	Settlement Date	SETT //yyyymmdd
M	98A	Trade Date	TRAD //yyyymmdd



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8. Statement of Pending Transactions (2/3)

Template ISO 15022 – MT537

Sequence A & C

Optional Repetitive Subsequence C2a Settlement Parties			
M	16R	Start of Seq. C2a	SETPRTY
M	95P	Receiving or Delivering agent	REAG//Counterparty BIC or DEAG//Counterparty BIC
O	97A	Counterparty safekeeping account	SAFE//safekeeping_account
M	16S	End of Seq. C2a	SETPRTY
Optional Repetitive Subsequence C2a Settlement Parties			
M	16R	Start of Seq. C2a	SETPRTY
M	95P	Place of settlement	PSET//BIC of counterparty CSD
M	16S	End of Seq. C2a	SETPRTY
M	16S	End of Seq. C2	TRANSDT
Optional Repetitive Subsequence C3 Status			
M	16R	Start of Seq. C3	STAT
M	25D	Matching Status	MTCH//MACH or NMAT
M	16S	End of Seq. C3	STAT
Optional Repetitive Subsequence C3 Status			
M	16R	Start of Seq. C3	STAT
M	25D	Settlement Status	SETT//PEND
M	16S	End of Seq. C3	STAT
Optional Repetitive Subsequence C3a Reason			
M	16R	Start of Seq. C3a	REAS
M	24B	Pending Reason	PEND//PendingReason2Code
M	16S	End of Seq. C3a	REAS
M	16S	End of Seq. C	TRANS

Sequences C3 and C2a exist only if Matching Status=MACH

Possible values at the next slide



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8. Statement of Pending Transactions (3/3)

PendingReason2Code

CODE	NAME
BLOC	AccountBlocked
BOTH	BothInstructionsOnHold
CDLR	ConditionalDeliveryAwaitingRelease
CLAC	CounterpartyInsufficientSecurities
CMON	CounterpartyInsufficientMoney
CSDH	CSDHold
CVAL	CSDValidation
FUTU	AwaitingSettlementDate
INBC	IncompleteNumberCount
LACK	LackOfSecurities
LATE	MarketDeadlineMissed
LINK	PendingLinkedInstruction
MONY	InsufficientMoney
OTHR	Other
PART	TradeSettlesInPartials
PRCY	CounterpartyInstructionOnHold
PREA	YourInstructionOnHold
PRSY	SystemOnHold
SBLO	SecuritiesBlocked



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Questions???



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