BANK OF GREECE
EUROSYSTEM

June 2025

BANK OF GREECE
SYSTEM FOR MONITORING TRANSACTIONS
IN BOOK-ENTRY SECURITIES

ANNEX 4

SWIFT MESSAGES ISO 15022

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ANNEX 4

1.   INTRODUCTION

This text is addressed to the participants to the System for Monitoring Transactions in Securities in Book-Entry Form (hereafter referred to as "System"), which operates in Bank of Greece according to the law 2198/94.

The SWIFT has determined that for sending messages that refer to acts in securities (treasury bills, bonds etc.), category 5 : SECURITIES must be used. All messages must not violate the SWIFT standards and the capital Latin letters should be used.

All SWIFT messages that are notices for transactions in securities in book-entry form, should be sent to the specific SWIFT address **"BNGRGRAASSS".**

The participant must be a user of SWIFT network and the required Relationship Management Application (RMA) authorizations must be in place, before sending messages to the System.

2. SWIFT MESSAGES

The participants may send to the System the following SWIFT messages:

MT524 Intra Position Instruction
MT530 Transaction Processing Command
MT540 Receive Free
MT541 Receive Against Payment
MT542 Deliver Free
MT543 Deliver Against Payment
MT565 – Corporate Action Instruction

The following SWIFT messages are sent by the System to its participants:

MT535 – Statement of Holdings
MT536 – Statement of Transactions
MT537 – Statement of Pending Transactions
MT564 – Corporate Action Notification
MT566 – Corporate Action Confirmation
MT567 – Corporate Action Status and Processing Advice
MT591 – Request for Payment of Charges, Interest and Other Expenses

3. INSTRUCTIONS FOR SECURITIES' TRANSACTIONS SENT TO THE SYSTEM BY ITS PARTICIPANTS

The participants may send to the System **SWIFT** messages (ISO 15022) for the following transactions:

Free of payment

Transfer of securities free of payment (receive free): MT540
Transfer of securities free of payment (deliver free): MT542

Internal transfer of securities (to the sender's securities account): MT542

Borrowing and lending of securities – Borrower: MT540
Borrowing and lending of securities – Lender: MT542

Maturity of securities loan – Borrower: MT542
Maturity of securities loan – Lender: MT540

Pledging of securities – Pledgee: MT540
Pledging of securities – Pledgor: MT542

Release of securities collateral – Pledgee: MT542
Release of securities collateral – Pledgor: MT540

Cancellation (of pending settlement instruction)
Original instruction MT540 – Cancellation instruction MT540
Original instruction MT542 – Cancellation instruction MT542

Versus payment

Purchase of securities: MT541
Sale of securities: MT543

Securities Loan – Borrower: MT541
Securities Loan – Lender: MT543

Maturity of securities loan - Borrower: MT543
Maturity of securities loan - Lender: MT541

Reverse Repos on securities - Purchase of securities: MT541
Repos on securities – Sale of securities: MT543

Maturity of repos on securities – Purchase of securities: MT541
Maturity of reverse repos on securities – Sale of securities: MT543

Buy/sell back of securities – Purchase of securities: MT541
Sell/buy back of securities – Sale of securities: MT543

Maturity of sell/buy back τίτλων – Purchase of securities: MT541
Maturity of buy/sell back τίτλων – Sale of securities: MT543

Acquisition of Greek Government or Private sector securities on the primary market: MT541

Cancellation (of pending settlement instruction)
Original instruction MT541 – Cancellation instruction MT541
Original instruction MT543 – Cancellation instruction MT543

Other transactions

Transfer of securities to sub-balance (of sender's securities accounts) **and Cancellation**:
Intra-Position Instruction: MT524 (NEWM)
Intra-Position Instruction Cancellation: MT524 (CANC)

Instruction Amendment:
Transaction Processing Command: MT530

Corporate Action Instruction for Events with Options:
Corporate Action Instruction: MT565 (NEWM)
Corporate Action Instruction Cancellation: MT565 (CANC)

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4. TRANSACTIONS BETWEEN THE SYSTEM'S PARTICIPANTS (Intra-CSD)

4.1 MT540 TRANSFER OF SECURITIES FREE OF PAYMENT (MT540 RECEIVE FREE)

<u>GENERAL</u>

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message) **or** **CANC** (cancellation) **or** **PREA** (instruction "on hold")	
O	99B	Current settlement instruction number	4!c//3!n **SETT**//sequential number of the instruction in a range of linked settlement instructions	*The field is mandatory if field 20C:POOL//* *of subsequense A1 is completed*
O	99B	Total of linked settlement instructions	4!c//3!n **TOSE**//total number of settlement instructions that are linked together	*The field is mandatory if field 20C:POOL//* *of subsequense A1 is completed*

Optional Repetitive Subsequence A1 Linkages
*For the **cancellation** of a previous instruction, **subsequence A1 is mandatory***

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Previous message reference	4!c//16x **PREV**//reference of the message to be cancelled	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Common reference	4!c//16x **COMM**//unique reference agreed between the counterparties	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	22F	Linkage type indicator	4!c//4!c	Specifies when the instruction is to be executed relative to a linked instruction

| | | | LINK//BEFO or
LINK//AFTE or
LINK//WITH or
LINK//INFO | |

> *BEFO: Indicates that the message is to be processed before or with the linked Instruction (message) mentioned in field 20C:PREV of subsequence A1.*
>
> *AFTE: indicates that the message is to be processed after or with the linked Instruction (message) mentioned in field 20C:PREV of subsequence A1.*
>
> *WITH: Indicates that the message is to be processed with the linked Instruction (message) mentioned in field 20C:PREV of subsequence A1 .*
>
> *INFO: Indicates that the messages are linked for information purposes only.*
>
> *If field 20C of subsequence A1 is filled with qualifier "POOL", code "WITH" is the only linkage type indicator that can be used.*

M	20C	Previous message reference **or** pool reference	4!c//16x **PREV//**reference of the linked instruction **or** **POOL//**collective reference identifying a set of instructions	
M	16S	End of block	LINK	
M	16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Trade Details

M	16R	Start of block	**TRADDET**	
O	94B	Place of Trade	4!c//4!c[/30x] **TRAD//EXCH**[/Market Identifier Code] **or** **TRAD//OTCO**[/booking system] **or** **TRAD//PRIM**[/free text] **or** **TRAD//SECM**[/free text] **or** **TRAD//VARI**[/free text]	EXCH: Stock Exchange OTCO: Over The Counter PRIM: Primary Market SECM: Secondary Market VARI: Various
M	98A	Settlement date	4!c//8!n **SETT//**yyyymmdd	
M	98A	Trade date	4!c//8!n **TRAD//**yyyymmdd	
M	35B	Financial instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
O	22F	Priority indicator	4!c//4!c **PRIR**//0003 (high priority) **or** **PRIR**//0004 (normal priority)	
M	16S	End of block	**TRADDET**	

End of Sequence B

Mandatory Sequence C Financial Instrument/Account

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M	16R	Start of block	**FIAC**	
M	36B	Quantity of Financial Instrument to be settled	4!c//4!c/15d **SETT//FAMT**/nominal value	
M	97A	Safekeeping account	4!c//35x **SAFE**//securities account to be credited	*The securities account is filled as held in the System and is described in the System's Operating Regulation*
M	16S	End of block	**FIAC**	

End of Sequence C

Mandatory Sequence E Settlement Details

M	16R	Start of block	**SETDET**	
O	22F	Settlement transaction condition indicator	4!c//4!c **or** 4!c/4!c /4!c **STCO**//PART or **STCO**//NPAR	partial settlement indicator

PART: partial settlement is allowed
NPAR: partial settlement is not allowed
• *Partial settlement is not allowed if the instruction is linked with another.*
• *The System uses **by default** the code **PART**, i.e. if this field is not filled by the System's participant, the outgoing to T2S message shall include this code.*

O	22F	Settlement transaction condition indicator	4!c//4!c **STCO//NOMC**	No market claim & transformations should be automatically generated
M	22F	Settlement transaction indicator	4!c//4!c **SETR//**type of settlement transaction indicator	Refer to the list below

Depending on the transaction' type, one of the following indicator is used:

Transfer (receipt) of securities free of payment	**TRAD**
Borrowing & lending of securities- Borrower	**SECB**
Maturity of securities loan – Lender	**SECL**
Pledging of securities – Pledgee	**COLI**
Release of securities collateral – Pledgor	**COLO**
Cancellation	**Same with original instruction**

O	22F	Securities sub-balance type indicator	4!c//4!c **SSBT**//restriction type ID of Earmarked sub-balance	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	**95P or 95Q**	Party (Delivering Agent)	4!c//4!a2!a2!c3!c **or** 4!c//4!n **DEAG**//counterparty's BIC **or** **DEAG**//counterparty's System code	
O	97A	Safekeeping account	4!c//35x **SAFE**//counterparty's securities account	The securities account is filled as held in the System and described in the System's Operating Regulation
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Seller)	4!c//4!a2!a2!c[3!c] **SELL**//counterparty's client BIC	
O	97A	Safekeeping account	4!c//35x **SAFE**//securities account of counterparty's client	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Buyer)	4!c//4!a2!a2!c[3!c] **BUYR**//client's BIC	
O	97A	Safekeeping account	4!c//35x **SAFE**//client's securities account	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Place of Settlement)	4!c//4!a2!a2!c[3!c] **PSET**//BIC of counterparty's CSD	
M	16S	End of block	**SETPRTY**	
M	16S	End of block	**SETDET**	

End of Sequence E

4.1.1 TRANSFER (RECEIPT) OF SECURITIES FREE OF PAYMENT (MT 540)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC

M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.1.2 BORROWING AND LENDING OF SECURITIES – BORROWER (MT540)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	linkage type indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq. A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	SETT//FAMT/nominal value
M	97A	safekeeping account	SAFE//securities account number
M	16S	end of seq.C	FIAC
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET
O	22F	partial settlement indicator	STCO//PART (partial allowed) or STCO//NPAR (partial not allowed)
O	22F	no market claims indicator	STCO//NOMC

M	22F	type of settlement transaction	**SETR**//SECB
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.1.3 MATURITY OF SECURITIES LOAN – LENDER (MT540)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//AFTE
M	20C	reference	**PREV**//reference of the opening of the loan
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT**//**FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of seq.C	**FIAC**

MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//SECL
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

If there is a cash flow at the maturity of loan, this will be settle with SWIFT messages MT541, and MT543 (or sese.023-RECE/APMT and sese.023-DELI/APMT) sent by the counterparties. The messages should have zero (0) nominal amount and should use the link indicator "WITH", in order to be linked with the messages of the "Maturity of securities loan".

4.1.4   PLEDGING OF SECURITIES – PLEDGEE (MT540)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT//**sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE//**total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV//**previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK//**BEFO or **LINK//**AFTE or **LINK//**WITH or **LINK//**INFO
M	20C	reference	**PREV or POOL//**previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM//**common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD//**EXCH[/Market Identifier Code] or **TRAD//**OTCO[/booking system] or **TRAD//**PRIM[/free text] or **TRAD//**SECM[/free text] or **TRAD//**VARI[/free text**]**
M	98A	settlement date	**SETT//**yyyymmdd
M	98A	trade date	**TRAD//**yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR//**0003 (high priority) or **PRIR//**0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT/**nominal value
M	97A	safekeeping account	**SAFE//**securities account number
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO//**PART (partial allowed) or **STCO//**NPAR (partial not allowed)
M	22F	no market claims indicator	**STCO//**NOMC

M	22F	type of settlement transaction	**SETR**//COLI
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.1.5 RELEASE OF SECURITIES COLLATERAL – PLEDGOR (MT540)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or CANC or PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT**//**FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)
M	22F	no market claims indicator	**STCO**//NOMC

M	22F	type of settlement transaction	**SETR**//COLO
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	**95P or 95Q**	party	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.2 MT541 TRANSFER OF SECURITIES VERSUS PAYMENT (MT541 RECEIVE AGAINST PAYMENT)

GENERAL DESCRIPTION

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message) **or** **CANC** (cancellation) **or** **PREA** (instruction "on hold")	
O	99B	Current settlement instruction number	4!c//3!n **SETT**//sequential number of the instruction in a range of linked settlement instructions	*The field is mandatory if field 20C:POOL//* *of subsequense A1 is completed*
O	99B	Total of linked settlement instructions	4!c//3!n **TOSE**//total number of settlement instructions that are linked together	*The field is mandatory if field 20C:POOL//* *of subsequense A1 is completed*

Optional Repetitive Subsequence A1 Linkages
*For the **cancellation** of a previous instruction, **subsequence A1 is mandatory***

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Previous message reference	4!c//16x **PREV**//reference of the message to be cancelled	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Common reference	4!c//16x **COMM**//unique reference agreed by the counterparties	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	22F	Linkage type indicator	4!c//4!c **LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or	Specifies when the instruction is to be executed relative to a linked instruction

			LINK//INFO	

> ***BEFO***: *indicates that the message is to be processed before or with the linked instruction (message) mentioned in field 20C:PREV of susequence A1.*
>
> ***AFTE***: *indicates that the message is to be processed after or with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1.*
>
> ***WITH***: *indicates that the message is to be processed with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1*
>
> ***INFO***: *indicates that the messages are linked for information purposes only.*
>
> *If field 20C of subsequence A1 is filled with qualifier "**POOL**", code "**WITH**" is the only linkage type indicator that can be used.*

M	20C	Previous message reference **or** pool reference	4!c//16x **PREV//**reference of the linked instruction **or** **POOL//**collective reference identifying a set of instructions	
M	16S	End of block	LINK	
M	16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Trade Details

M	16R	Start of block	**TRADDET**	
O	94B	Place of Trade	4!c//4!c[/30x] TRAD//EXCH[/Market Identifier Code] **or** TRAD//OTCO[/booking system] **or** TRAD//PRIM[/free text] **or** TRAD//SECM[/free text] **or** TRAD//VARI[/free text]	EXCH: Stock Exchange OTCO: Over The Counter PRIM: Primary Market SECM: Secondary Market VARI: Various
M	98A	Settlement date	4!c//8!n **SETT//**yyyymmdd	
M	98A	Trade date	4!c//8!n **TRAD//**yyyymmdd	
M	35B	Financial instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
O	22F	Priority indicator	4!c//4!c **PRIR//**0003 (high priority) **or** **PRIR//**0004 (normal priority)	
M	16S	End of block	**TRADDET**	

End of Sequence B

Mandatory Sequence C Financial Instrument/Account

M	16R	Start of block	**FIAC**	
M	36B	Quantity of Financial	4!c//4!c/15d **SETT//FAMT**/nominal value	

		Instrument to be settled		
M	97A	Safekeeping account	4!c//35x **SAFE**//securities account to be credited	*The securities account is filled as held in the System and is described in the System's Operating Regulation*
O	97A	Cash account	4!c//35x **CASH**//cash account to be debited	*This field is optional.* *If it is not filled, the default cash account will be moved.*

Optional Repetitive Subsequence C1 Quantity Breakdown

M	16R	Start of block	**BREAK**	
O	13B	Number identification	4!c//30x **LOTS//**restriction reference of Blocked or Reserved sub-balance of the dedicated cash account	*Reference number is unique and generated by T2S*
M	16S	End of block	**BREAK**	
M	16S	End of block	**FIAC**	

End of Sequence C

M	16R	Start of block	**SETDET**	
O	22F	Settlement transaction condition indicator	4!c//4!c **or** 4!c/4!c /4!c **STCO**//PART or **STCO**//NPAR or **STCO**/COEX/PARC or **STCO**/COEX/PARQ	Partial settlement indicator

PART: partial settlement is allowed
NPAR: partial settlement is not allowed
PARC: partial settlement is allowed in the cash leg
PARQ: partial settlement is allowed in the securities leg
Partial settlement is not allowed if the instruction is linked with another.
The System uses **by default** the code **PART**, i.e. if this field is not filled by the System's participant, the outgoing to T2S message shall include this code.

O	22F	Settlement transaction condition indicator	4!c//4!c **STCO//NOMC**	No market claim & transformations should be automatically generated
O	22F	Settlement transaction condition indicator	4!c/4!c /4!c **STCO/COEX/ADEA**	BATM (Bilaterally Agreed Treasury Management) DVP Transaction is included in the settlement process after DVP cut-off.

M	22F	Settlement transaction indicator	4!c//4!c **SETR//**type of settlement transaction indicator	Refer to the list below

Depending on the transaction' type, one of the following indicator is used:

Purchase of securities (RVP)	**TRAD**
Reverse Repo (1st leg)	**RVPO**
Maturity of Repo (2nd leg)	**REPU**
Buy/Sell Back (1st leg)	**BSBK**
Maturity of Sell/Buy Back (2nd leg)	**SBBK**
Acquisition of Greek government or Private sector securities	**ISSU**
Borrowing & lending of securities- Borrower	**SECB**
Maturity of securities loan – Lender	**SECL**
Cancellation	**Same with original instruction**

O	22F	securities sub-balance type indicator	4!c//4!c **SSBT//**restriction type ID of Earmarked sub-balance	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P or 95Q	Party (Delivering Agent)	4!c//4!a2!a2!c[3!c] **or** 4!c//4!n **DEAG//**counterparty's BIC **or** **DEAG//**counterparty's SYSTEM code	
O	97A	Safekeeping account	4!c//35x **SAFE//**counterparty's securities account	*The securities account is filled as held in the System and is described in the System's Operating Regulation*
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Seller)	4!c//4!a2!a2!c[3!c] **SELL//**counterparty's client BIC	
O	97A	Safekeeping account	4!c//35x **SAFE//**securities account of the counterparty's client	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Buyer)	4!c//4!a2!a2!c[3!c] **BUYR//**client's BIC	
O	97A	Safekeeping account	4!c//35x **SAFE//**client's securities account	

M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P	Party (Place of Settlement)	4!c//4!a2!a2!c[3!c] **PSET**//BIC of counterparty's CSD	
M	16S	End of block	**SETPRTY**	

Mandatory Subsequence E3 Amount

M	16R	Start of block	**AMT**	
M	19A	Amount	4!c//3!a15d **SETT**//denomination and settlement amount	

For the matching of settlement instructions the tolerance amount set up in T2S has two different bands, depending on the cash counter value, as follows:

Settlement amount	Tolerance
≤100.000 EUR	2 EUR
>100.000 EUR	25 EUR

When settlement instructions with different settlement amount are matched, the amount that T2S submits for settlement as Matched Settlement Amount is the Settlement Amount indicated by the deliverer of the securities.

M	16S	End of block	**AMT**	
M	16S	End of block	**SETDET**	

End of Sequence E

4.2.1 PURCHASE OF SECURITIES AGAINST PAYMENT (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS

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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed) or **STCO**/COEX/PARC (partial allowed in cash) or **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO**/COEX/ADEA
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	party	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

ANNEX 4

4.2.2 REVERSE REPOS ON SECURITIES (1ST LEG) – PURCHASE (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G is NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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 subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
O	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//RVPO
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.2.3   MATURITY OF REPOS ON SECURITIES (2nd LEG) – PURCHASE (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//AFTE
M	20C	reference	**PREV**//reference of the opening leg of the repo
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//REPU
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq. E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.2.4 BUY/SELL BACK OF SECURITIES (1st LEG) – PURCHASE (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//BSBK
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.2.5 MATURITY OF SELL/BUY BACK OF SECURITIES (2nd LEG) – PURCHASE (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//AFTE
M	20C	reference	**PREV**//reference of the opening leg of the Sell/Buy Back
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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	
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SBBK
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related delivery instruction must be sent to the System by the respective counterparty.

4.2.6 ACQUISITION OF GREEK GOVERNMENT OR PRIVATE SECTOR SECURITIES (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//ISSU
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)

		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	**95P** or **95Q**	delivering agent	**DEAG**//issuer BIC * or **DEAG**//issuer SYSTEM code *
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//cleint's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

* If the issuer is the Hellenic Republic:
- field 95P of subsequence E1 must be filled with the BIC MFGAGRAAPDI
- if field 95Q is used, System code 9000 must be filled.

A related delivery instruction must be sent to the System by the issuer.

4.2.7 SECURITIES LOAN – BORROWER (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G is NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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 subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
O	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SECB
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

4.2.8 MATURITY OF SECURITIES LOAN– LENDER (MT541)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF COMMON REFERENCE, IF FIELD 23G is NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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 subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
O	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

			MANDATORY SEQUENCE E - SETTLEMENT DETAILS
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SECL
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
			MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	delivering agent	**DEAG**//counterparty BIC or **DEAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
			MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

4.3 MT542 TRANSFER OF SECURITIES FREE OF PAYMENT (MT542 DELIVER FREE)

GENERAL

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message) **or** **CANC** (cancellation) **or** **PREA** (instruction "on hold")	
O	99B	Current settlement instruction number	4!c//3!n **SETT**//sequential number of the instruction in a range of linked settlement instructions	*The field is mandatory if field 20C:POOL//* *of subsequence A1 is completed*
O	99B	Total of linked settlement instructions	4!c//3!n **TOSE**//total number of settlement instructions that are linked together	*The field is mandatory if field 20C:POOL//* *of subsequence A1 is completed*

Optional Repetitive Subsequence A1 Linkages
*For the **cancellation** of a previous instruction, **subsequence A1 is mandatory***

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Previous message reference	4!c//16x **PREV**//reference of the message to be cancelled	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Common reference	4!c//16x **COMM**//unique reference agreed by the counterparties	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	22F	Linkage type indicator	4!c//4!c **LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO	Specifies when the instruction is to be executed relative to a linked instruction

> **BEFO***: Indicates that the message is to be processed before or with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1.*

> **AFTE***:Indicates that the message is to be processed after or with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1.*

> **WITH***: Indicates that the message is to be processed with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1 .*

> **INFO***: Indicates that the messages are linked for information purposes only.*

> *If field 20C of subsequence A1 is filled with qualifier "**POOL**", code "**WITH**" is the only linkage type indicator that can be used.*

M	20C	previous message reference **or** pool reference	4!c//16x **PREV//**reference of the linked instruction **or** **POOL**//collective reference identifying a set of instructions	
M	16S	End of block	LINK	
M	16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Trade Details

M	16R	Start of block	**TRADDET**	
O	94B	Place of Trade	4!c//4!c[/30x] TRAD//EXCH[/Market Identifier Code] **or** TRAD//OTCO[/booking system] **or** TRAD//PRIM[/free text] **or** TRAD//SECM[/free text] **or** TRAD//VARI[/free text]	EXCH: Stock Exchange OTCO: Over The Counter PRIM: Primary Market SECM: Secondary Market VARI: Various
M	98A	settlement date	4!c//8!n **SETT**//yyyymmdd	
M	98A	trade date	4!c//8!n **TRAD**//yyyymmdd	
M	35B	financial instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
O	22F	Priority indicator	4!c//4!c **PRIR**//0003 (high priority) **or** **PRIR**//0004 (normal priority)	
M	16S	End of block	**TRADDET**	

End of Sequence B

Mandatory Sequence C Financial Instrument/Account

M	16R	Start of block	**FIAC**	
M	36B	Quantity of Financial	4!c//4!c/15d **SETT//FAMT**/nominal value	

		Instrument to be settled		
M	97A	Safekeeping account	4!c//35x **SAFE**//securities account to be debited	*The securities account is filled as held in the System*

Optional Repetitive Subsequence C1 Quantity Breakdown

M	16R	Start of block	**BREAK**	
O	13B	Number identification	4!c//30x **LOTS//**restriction reference of Blocked or Reserved sub-balance of the securities account	*Reference number is unique and generated by T2S*
M	16S	End of block	**BREAK**	
M	16S	End of block	**FIAC**	

End of Sequence C

Mandatory Sequence E Settlement Details

M	16R	Start of block	**SETDET**	
O	22F	Settlement transaction condition indicator	4!c//4!c **or** 4!c/4!c /4!c **STCO**//PART or **STCO**//NPAR	Partial settlement indicator

> *PART: partial settlement is allowed*
>
> *NPAR: partial settlement is not allowed*
>
> - *Partial settlement is not allowed if the instruction is linked with another.*
> - *The System uses **by default** the code **PART**, i.e. if this field is not filled by the System's participant, the outgoing to T2S message shall include this code.*

O	22F	Settlement transaction condition indicator	4!c//4!c **STCO//**NOMC	No market claim & transformations should be automatically generated
M	22F	Settlement transaction indicator	4!c//4!c **SETR//**type of settlement transaction indicator	Refer to the list below

Depending on the transaction' type, one of the following indicator is used:

Transfer (deliver) of securities free of payment	**TRAD**
Internal transfer of securities	**OWNI**
Borrowing & lending of securities – Lender	**SECL**
Maturity of securities loan – Borrower	**SECB**
Pledging of securities - Pledgor	**COLO**
Release of securities collateral – Pledgee	**COLI**
Cancellation	**Same with original instruction**

O	22F	securities sub-balance type indicator	4!c//4!c **SSBT**//restriction type ID of Blocked or Reserved or Earmarked sub-balance	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P or 95Q	Party (Receiving Agent)	4!c//4!a2!a2!c[3!c] **or** 4!c//4!n **REAG**//counterparty's BIC **or** **REAG**//counterparty's System code	
O	97A	Safekeeping account	4!c//35x **SAFE**//counterparty's securities account	*The securities account is filled as held in the System*
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Seller)	4!c//4!a2!a2!c[3!c] **SELL**//client's BIC	
O	97A	Safekeeping account	4!c//35x **SAFE**//client's securities account	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Buyer)	4!c//4!a2!a2!c[3!c] **BUYR**//counterparty's client BIC	
O	97A	Safekeeping account	4!c//35x **SAFE**//securities account of counterparty's client	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P	Party (Place of Settlement)	4!c//4!a2!a2!c[3!c] **PSET**//BIC of counterparty's CSD	
M	16S	End of block	**SETPRTY**	

M	16S	End of block	**SETDET**	

End of Sequence E

4.3.1   TRANSFER (DELIVER) OF SECURITIES FREE OF PAYMENT (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.3.2 INTERNAL TRANSFER OF SECURITIES (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//OWNI

O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95Q	receiving agent	**REAG**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BNGRGRAASSS
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A matching instruction is not required. The System generates automatically the related instruction and transmits both to T2S.

4.3.3 BORROWING AND LENDING OF SECURITIES – LENDER (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			

M	16R	start of seq.E	SETDET
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//SECL
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	SETPRTY
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	SETPRTY
M	16S	end of seq.E	SETDET

A related receipt instruction must be sent to the System by the respective counterparty.

4.3.4 MATURITY OF SECURITIES LOAN – BORROWER (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	indicator	LINK//AFTE
M	20C	reference	PREV//reference of the opening of the loan
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	linkage type indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq. A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	SETT//FAMT/nominal value
M	97A	safekeeping account	SAFE//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			

M	16R	start of subseq. C1	BREAK
O	13B	number identification	LOTS//securities restriction reference ID
M	16S	end of subseq. C1	BREAK
M	16S	end of seq.C	FIAC
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET
O	22F	no market claims indicator	STCO//NOMC
M	22F	type of settlement transaction	SETR//SECB
O	22F	securities sub-balance indicator	SSBT//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	SETPRTY
M	95P or 95Q	receiving agent	REAG//counterparty BIC or REAG//counterparty SYSTEM code
O	97A	safekeeping account	SAFE//securities account number
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	seller	SELL//client's BIC
O	97A	safekeeping account	SAFE//client's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	buyer	BUYR//BIC of counterparty's client
O	97A	safekeeping account	SAFE//securities account of counterparty's client
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	place of settlement	PSET//BIC of counterparty's CSD
M	16S	end of subseq. E1	SETPRTY
M	16S	end of seq.E	SETDET

A related receipt instruction must be sent to the System by the respective counterparty.
If there is a cash flow at the maturity of loan, this will be settle with SWIFT messages MT541, and MT543 (or sese.023 – RECE/APMT and sese.023 – DELI/APMT) sent by the counterparties. The messages should have zero (0) nominal amount and should use the link indicator "WITH", in order to be linked with the messages of the "Maturity of securities loan".

4.3.5   PLEDGING OF SECURITIES – PLEDGOR (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS
**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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
**OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)**
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
**OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)**
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
**OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES** **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
**MANDATORY SEQUENCE B - TRADE DETAILS**
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
**MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT**
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT**//**FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
**OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN**
M	16R	start of subseq. C1	**BREAK**
M	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
**MANDATORY SEQUENCE E - SETTLEMENT DETAILS**

M	16R	start of seq.E	**SETDET**
M	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//COLO
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.3.6 RELEASE OF SECURITIES COLLATERAL – PLEDGEE (MT542)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	linkage type indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq.A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	SETT//FAMT/nominal value
M	97A	safekeeping account	SAFE//securities account number
M	16S	end of seq.C	FIAC
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET
M	22F	no market claims indicator	STCO//NOMC
M	22F	type of settlement transaction	SETR//COLI
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			

M	16R	start of subseq. E1	SETPRTY
M	95P or 95Q	receiving agent	REAG//counterparty BIC or REAG//counterparty SYSTEM code
O	97A	safekeeping account	SAFE//securities account number
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	seller	SELL//client's BIC
O	97A	safekeeping account	SAFE//client's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	buyer	BUYR//BIC of counterparty's client
O	97A	safekeeping account	SAFE//securities account of counterparty's client
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	place of settlement	PSET//BIC of counterparty's CSD
M	16S	end of subseq. E1	SETPRTY
M	16S	end of seq.E	SETDET

A related receipt instruction must be sent to the System by the respective counterparty.

4.4 MT543 TRANSFER OF SECURITIES VERSUS PAYMENT (MT543 DELIVER AGAINST PAYMENT)

GENERAL

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message) **or** **CANC** (cancellation) **or** **PREA** (instruction "on hold")	
O	99B	Current settlement instruction number	4!c//3!n **SETT**//sequential number of the instruction in a range of linked settlement instructions	*The field is mandatory if field 20C:POOL//* *of subsequence A1 is completed*
O	99B	Total of linked settlement instructions	4!c//3!n **TOSE**//total number of settlement instructions that are linked together	*The field is mandatory if field 20C:POOL//* *of subsequence A1 is completed*

Optional Repetitive Subsequence A1 Linkages
*For the **cancellation** of a previous instruction, **subsequence A1 is mandatory***

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Previous message reference	4!c//16x **PREV**//reference of the message to be cancelled	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Common reference	4!c//16x **COMM**//unique reference agreed by the counterparties	
M	16S	End of block	LINK	

Optional Repetitive Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	22F	Linkage type indicator	4!c//4!c **LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or	Specifies when the instruction is to be executed relative to a linked instruction

| | | | | LINK//INFO | |

M	20C	Previous message reference **or** pool reference	4!c//16x **PREV//**reference of the linked instruction **or** **POOL//**collective reference identifying a set of instructions	
M	16S	End of block	LINK	
M	16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Trade Details

M	16R	Start of block	**TRADDET**	
O	94B	Place of Trade	4!c//4!c[/30x] TRAD//EXCH[/Market Identifier Code] **or** TRAD//OTCO[/booking system] **or** TRAD//PRIM[/free text] **or** TRAD//SECM[/free text] **or** TRAD//VARI[/free text]	EXCH: Stock Exchange OTCO: Over The Counter PRIM: Primary Market SECM: Secondary Market VARI: Various
M	98A	Settlement date	4!c//8!n **SETT//**yyyymmdd	
M	98A	Trade date	4!c//8!n **TRAD//**yyyymmdd	
M	35B	financial instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
O	22F	Priority indicator	4!c//4!c **PRIR//**0003 (high priority) **or** **PRIR//**0004 (normal priority)	
M	16S	End of block	**TRADDET**	

End of Sequence B

Mandatory Sequence C Financial Instrument/Account

| M | 16R | Start of block | **FIAC** | |

M	36B	Quantity of Financial Instrument to be settled	4!c//4!c/15d **SETT//FAMT**/nominal value	
M	97A	Safekeeping account	4!c//35x **SAFE**//securities account to be debited	*The securities account is filled as held in the System and is described in the System's Operating Regulation*
O	97A	Cash account	4!c//35x **CASH**//cash account to be credited	*This field is optional.* *If it is not filled, the default cash account will be moved.*

Optional Repetitive Subsequence C1 Quantity Breakdown

M	16R	Start of block	**BREAK**	
O	13B	Number identification	4!c//30x **LOTS**//restriction reference of Blocked or Reserved sub-balance of the securities account	*Reference number is unique and generated by T2S*
M	16S	End of block	**BREAK**	
M	16S	End of block	**FIAC**	

End of Sequence C

Mandatory Sequence E Settlement Details

M	16R	Start of block	**SETDET**	
O	22F	Settlement transaction condition indicator	4!c//4!c **or** 4!c/4!c /4!c **STCO**//PART or **STCO**//NPAR or **STCO**/COEX/PARC or **STCO**/COEX/PARQ	Partial settlement indicator

PART: partial settlement is allowed
NPAR: partial settlement is not allowed
PARC: partial settlement is allowed in the cash leg
PARQ: partial settlement is allowed in the securities leg
Partial settlement is not allowed if the instruction is linked with another.
*The System uses **by default** the code **PART**, i.e. if this field is not filled by the System's participant, the outgoing to T2S message shall include this code.*

O	22F	Settlement transaction condition indicator	4!c//4!c **STCO//NOMC**	No market claim & transformations should be automatically generated
O	22F	Settlement transaction	4!c/4!c /4!c **STCO**/COEX/ADEA	BATM (Bilaterally Agreed Treasury Management) DVP Transaction is included in the

		condition indicator		settlement process after DVP cut-off.
M	22F	Settlement transaction indicator	4!c//4!c **SETR**//type of settlement transaction indicator	Refer to the list below

Depending on the transaction' type, one of the following indicator is used:

Sale of securities (DVP)	**TRAD**
Repo (1st leg)	**REPU**
Maturity of Reverse Repo (2nd leg)	**RVPO**
Sell/Buy Back (1st leg)	**SBBK**
Maturity of Buy/Sell Back (2nd leg)	**BSBK**
Repurchase of securities by the issuer	**TRAD**
Borrowing & lending of securities- Lender	**SECL**
Maturity of securities loan – Borrower	**SECB**
Cancellation	**Same with original instruction**

O	22F	Securities sub-balance type indicator	4!c//4!c **SSBT**//restriction type ID of Blocked or Reserved or Earmarked sub-balance	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P or 95Q	Party (Receiving Agent)	4!c//4!a2!a2!c[3!c] **or** 4!c//4!n **REAG**//counterparty's BIC **or** **REAG**//counterparty's SYSTEM code	
O	97A	Safekeeping account	4!c//35x **SAFE**//counterparty's securities account	*The securities account is filled as held in the System and is described in the System's Operating Regulation*
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Seller)	4!c//4!a2!a2!c[3!c] **SELL**//client's BIC	
O	97A	Safekeeping account	4!c//35x **SAFE**//client's securities account	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

O	16R	Start of block	**SETPRTY**	
M	95P	Party (Buyer)	4!c//4!a2!a2!c[3!c] **BUYR**//counterparty's client BIC	

O	97A	Safekeeping account	4!c//35x **SAFE**//securities account of the counterparty's client	
M	16S	End of block	**SETPRTY**	

Mandatory Repetitive Subsequence E1 Settlement Parties

M	16R	Start of block	**SETPRTY**	
M	95P	Party (Place of Settlement)	4!c//4!a2!a2!c[3!c] **PSET**//BIC of counterparty's CSD	
M	16S	End of block	**SETPRTY**	

Mandatory Subsequence E3 Amount

M	16R	Start of block	**AMT**	
M	19A	Amount	4!c//3!a15d **SETT**//denomination and settlement amount	

For the matching of settlement instructions the tolerance amount set up in T2S has two different bands, depending on the cash counter value, as follows:

Settlement amount	Tolerance
≤100.000 EUR	2 EUR
>100.000 EUR	25 EUR

When settlement instructions with different settlement amount are matched, the amount that T2S submits for settlement as Matched Settlement Amount is the Settlement Amount indicated by the deliverer of the securities.

M	16S	End of block	**AMT**	
M	16S	End of block	**SETDET**	

End of Sequence E

4.4.1   DELIVERY OF SECURITIES AGAINST PAYMENT (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or** **CANC or** **PREA**
O	**99B**	current settlement instruction number	**SETT**//sequential number of the current instruction
O	**99B**	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	**16R**	start of subseq. A1	**LINK**
M	**20C**	reference	**PREV**//previous message reference
M	**16S**	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	**16R**	start of subseq. A1	**LINK**
M	**22F**	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	**20C**	reference	**PREV or POOL**//previous message reference or pool reference
M	**16S**	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	**16R**	start of subseq. A1	**LINK**
M	**20C**	common reference	**COMM**//common reference
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	**16R**	start of seq.B	**TRADDET**
O	**94B**	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	**98A**	settlement date	**SETT**//yyyymmdd
M	**98A**	trade date	**TRAD**//yyyymmdd
M	**35B**	id. of financial instrument	**ISIN** code
O	**22F**	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	**16S**	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	**16R**	start of seq.C	**FIAC**
M	**36B**	quantity of financial instrument	**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			
M	**16R**	start of subseq. C1	**BREAK**
O	**13B**	number identification	**LOTS**//securities restriction reference ID
M	**16S**	end of subseq. C1	**BREAK**
M	**16S**	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) **STCO**//NPAR (partial not allowed) **STCO**/COEX/PARC (partial allowed in cash) **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency & settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq. E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.4.2 REPOS ON SECURITIES (1ˢᵗ LEG) – SALE (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23GIS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//REPU
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency & settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.4.3 MATURITY OF REVERSE REPOS ON SECURITIES (2nd LEG) – SALE (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	indicator	LINK//AFTE
M	20C	reference	PREV//reference of the opening leg of the repo
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	linkage type indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq. A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	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			
M	**16R**	start of subseq. C1	**BREAK**
O	**13B**	number identification	**LOTS**//securities restriction reference ID
M	**16S**	end of subseq. C1	**BREAK**
M	**16S**	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	**16R**	start of seq.E	**SETDET**
O	**22F**	no market claims indicator	**STCO**//NOMC
O	**22F**	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	**22F**	type of settlement transaction	**SETR**//RVPO
O	**22F**	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	**16R**	start of subseq. E1	**SETPRTY**
M	**95P** or **95Q**	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	**97A**	safekeeping account	**SAFE**//securities account number
M	**16S**	end of subseq. E1	**SETPRTY**
M	**16R**	start of subseq. E1	**SETPRTY**
M	**95P**	seller	**SELL**//client's BIC
O	**97A**	safekeeping account	**SAFE**//client's securities account
M	**16S**	end of subseq. E1	**SETPRTY**
M	**16R**	start of subseq. E1	**SETPRTY**
M	**95P**	buyer	**BUYR**//BIC of counterparty's client
O	**97A**	safekeeping account	**SAFE**//securities account of counterparty's client
M	**16S**	end of subseq. E1	**SETPRTY**
M	**16R**	start of subseq. E1	**SETPRTY**
M	**95P**	place of settlement	**PSET**//BIC of counterparty's CSD
M	**16S**	end of subseq. E1	**SETPRTY**
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	**16R**	start of subseq. E3	**AMT**
M	**19A**	amount	**SETT**//currency & settlement amount
M	**16S**	end of subseq. E3	**AMT**
M	**16S**	end of seq. E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.4.4 SELL/BUY BACK OF SECURITIES (1st LEG) – SALE (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or** **CANC or** **PREA**)
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SBBK
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	party	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 – AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency & settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.4.5 MATURITY OF BUY/SELL BACK OF SECURITIES (2nd LEG) – SALE (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of block	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of block	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//AFTE
M	20C	reference	**PREV**//reference of the opening leg of the Buy/Sell Back
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF LINKAGES, i.e. IF FIELD23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//BSBK
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	party	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency & settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the respective counterparty.

4.4.6 REPURCHASE OF SECURITIES BY THE ISSUER – SALE (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS
		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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
		OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)	
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
		OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)	
M	16R	start of subseq. A1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
		MANDATORY SEQUENCE B - TRADE DETAILS	
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
		MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT	
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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	
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)

		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	party	**REAG**//MFGAGRAAPDI or **REAG**//9000
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency & settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

A related receipt instruction must be sent to the System by the Issuer.

4.4.7 SECURITIES LOAN – LENDER (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or** **CANC or** **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq. A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) **STCO**//NPAR (partial not allowed) **STCO**/COEX/PARC (partial allowed in cash) **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SECL
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq. E	**SETDET**

4.4.8 MATURITY OF SECURITIES LOAN - BORROWER (MT543)

	TAG	FIELD NAME	CONTENT/OPTIONS

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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq. A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	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			
M	16R	start of subseq. C1	BREAK
O	13B	number identification	LOTS//securities restriction reference ID
M	16S	end of subseq. C1	BREAK
M	16S	end of seq.C	FIAC

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) **STCO**//NPAR (partial not allowed) **STCO**/COEX/PARC (partial allowed in cash) **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//SECB
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID (4 alphanumerics)
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P or 95Q	receiving agent	**REAG**//counterparty BIC or **REAG**//counterparty SYSTEM code
O	97A	safekeeping account	**SAFE**//securities account number
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	seller	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	buyer	**BUYR**//BIC of counterparty's client
O	97A	safekeeping account	**SAFE**//securities account of counterparty's client
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	place of settlement	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq. E	**SETDET**

4.5   CANCELLATION OF INSTRUCTIONS

Cancellation of an instruction can be accepted as long as the **related transaction has not been settled.**

The same swift message type is used for the cancellation of an instruction sent via swift **MT 524, 540, 541, 542, 543.**

Instruction amendment (swift message **MT530**) cannot be cancelled.

If the instruction to be cancelled has not been matched, a cancellation instruction from the sender of the original instruction or any other authorized entity is sufficient.

If the instruction to be cancelled has been matched, a cancellation instruction from both parties of the transation or any entity authorised by them are required for the instruction to be cancelled.

4.6   TRANSFER OF SECURITIES TO SUB-BALANCE (of Sender's securities account)

GENERAL

MT524 Intra-Position Instruction

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message) **or** **CANC** (cancellation)	
O	99B	Current settlement instruction number	4!c//3!n **SETT**//sequential number of the instruction in a range of linked settlement instructions	*The field is mandatory if field 20C:POOL// of subsequence A1 is completed*
O	99B	Total of linked settlement instructions	4!c//3!n **TOSE**//total number of settlement instructions that are linked together	*The field is mandatory if field 20C:POOL// of subsequence A1 is completed*
O	22F	Priority indicator	4!c//4!c **PRIR**//0003 (high priority) **or** **PRIR**//0004 (normal priority)	

Optional Subsequence A1 Linkages
*For the **cancellation** of a previous instruction, **subsequence A1 is mandatory***

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	20C	Previous message reference	4!c//16x **PREV**//reference of the message to be cancelled	
M	16S	End of block	LINK	

Optional Subsequence A1 Linkages

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	LINK	
M	22F	linkage type indicator	4!c//4!c **LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO	Specifies when the instruction is to be executed relative to a linked instruction

> *BEFO: Indicates that the message is to be processed before or with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1.*

> *AFTE:Indicates that the message is to be processed after or with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1.*
>
> *WITH: Indicates that the message is to be processed with the linked instruction (message) mentioned in field 20C:PREV of subsequence A1 .*
>
> *INFO: Indicates that the messages are linked for information purposes only.*
>
> *If field 20C of subsequence A1 is filled with qualifier "POOL", code "WITH" is the only linkage type indicator that can be used.*

M	20C	Previous message reference **or** pool reference	4!c//16x **PREV//**reference of the linked instruction **or** **POOL//**collective reference identifying a set of instructions	
M	16S	End of block	LINK	
M	16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Intra-Position Details

M	16R	Start of block	**INPOSDET**	
M	97A	safekeeping account	4!c//35x **SAFE//**securities account	
M	36B	Quantity of Financial Instrument to be settled	4!c//4!c/15d **SETT//FAMT/**nominal value	
O	13B	Securities Sub-balance Identification	4!c//30x **SSBI//**restriction type ID of Blocked or Reserved sub-balance of the securities account	
M	35B	financial instrument	1!e12!c **ISIN** xxxxxxxxxxx	
M	98A	settlement date	4!c//8!n **SETT//**yyyymmdd	
M	93A	Balance (from)	4!c/[8c]/4!c **FROM//AWAS or** FROM/COEX/restriction type ID of Blocked or Reserved or Earmarked sub-balance	The sub-balance of the securities account that shall be debited
M	93A	Balance (to)	4!c/[8c]/4!c **TOBA//AWAS or** TOBA/COEX/restriction type ID of Blocked or Reserved or Earmarked sub-balance	The sub-balance of the securities account that shall be credited
M	16S	End of block	**INPOSDET**	

End of Sequence B

MT524 INTRA-POSITION INSTRUCTION

	TAG	FIELD NAME	CONTENT/OPTIONS

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** or **CANC**
O	**99B**	current settlement instruction number	**SETT**//sequential number of the current instruction
O	**99B**	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
O	**22F**	priority indicator	**PRIR**//0003 (high priority) **or** **PRIR**//0004 (normal priority)
OPTIONAL SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	**16R**	start of subseq. A1	**LINK**
M	**20C**	reference	**PREV**//previous message reference
M	**16S**	end of subseq. A1	**LINK**
OPTIONAL SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM)			
M	**16R**	start of subseq. A1	**LINK**
M	**22F**	indicator	**LINK**//BEFO **or** **LINK**//AFTE **or** **LINK**//WITH **or** **LINK**//INFO
M	**20C**	reference	**PREV or POOL**//previous message reference or pool reference
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	end of seq.A	**GENL**
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 instrument	**SETT**//**FAMT**/nominal value
O	**13B**	number identification	**SSBI**//securities restriction reference ID
M	**35B**	id. of financial instrument	**ISIN** code
M	**98A**	settlement date	**SETT**//yyyymmdd
M	**93A**	balance (from)	**FROM**//balance from AWAS **or** **FROM**/COEX/securities restriction type ID
M	**93A**	balance (to)	**TOBA**//balance to AWAS **or** **TOBA**/COEX/securities restriction type ID
M	**16S**	end of seq.B	**INPOSDET**

4.7   INSTRUCTION AMENDMENT

GENERAL

MT530 Transaction Processing Command

Status	Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**GENL**	
M	20C	Sender's message reference	4!c//16x **SEME**//message reference	Message reference must be unique.
M	23G	Function of msg	4!c **NEWM** (new message)	
M	97A	Safekeeping account	4!c//35x **SAFE**//securities account	
M	16S	End of block	**GENL**	

Mandatory Repetitive Sequence B Request Details

Status	Tag	Detailed field name	Content/options	Comments
M	16R	Start of block	**REQD**	
M	20C	Sender's message reference	4!c//16x **PREV//**reference of the message to be modified	

One of the following attributes can be modified by an amendment request:

- **Modifying the status of previous instruction (Hold/Release)**

Status	Tag	Detailed field name	Content/options	Comments
M	22F	Settlement process indicator	4!c//4!c **SETT//NPRE** for Hold or **SETT//YPRE** for Release	

- **Modifying the priority of previous instruction**

Status	Tag	Detailed field name	Content/options	Comments
M	22F	Priority indicator	4!c//4!c **PRIR//0003 (**high) or **PRIR//0004** (normal)	New priority to be filled

- **Modifying the partial settlement indicator of previous instruction**

Status	Tag	Detailed field name	Content/options	Comments
M	22F	Partial settlement indicator	4!c//4!c **or** 4!c/4!c /4!c **PRTL//PART** or **PRTL//NPAR** or **PRTL/COEX/PARC** or **PRTL/COEX/PARQ**	

PART: partial settlement is allowed

NPAR: *partial settlement is not allowed*			
PARC: *partial settlement is allowed in the cash leg*			
PARQ: *partial settlement is allowed in the securities leg*			
Partial settlement is not allowed if the instruction is linked with another.			

- **Modifying the linking indicators of previous instruction**

M	22F	Linking indicator	4!c//4!c **LINK//LINK** or **LINK//UNLK**	

Optional Repetitive Subsequence B1 Linkages

M	16R	Start of block	**LINK**	
M	22F	Linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH	
M	20C	Sender's message reference	4!c//16x **PREV//**reference of the linked message	
M	16S	End of block	**LINK**	
M	16S	End of block	**REQD**	

Optional Repetitive Sequence C Additional Information

O	16R	Start of block	**ADDINFO**	
O	36B	Quantity of Financial Instrument	4!c//4!c/15d **SETT//FAMT**/nominal amount (to be partially released)	
O	16S	End of block	**ADDINFO**	

4.7.1   INSTRUCTION AMENDMENT TEMPLATES (MT530)

Only one attribute on one existing instruction can be modified by a MT530.

MODIFY HOLD & RELEASE INDICATOR

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//reference of the message to be modified
M	22F	settlement process indicator	SETT//NPRE (hold) or SETT//YPRE (release)
M	16S	end of seq.B	REQD
O	16R	start of seq. C	ADDINFO
O	36B	quantity of financial instrument	SETT//FAMT/nominal value
O	16S	end of seq. C	ADDINFO

MODIFY PRIORITY INDICATOR

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//reference of the message to be modified
M	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	REQD

MODIFY PARTIAL SETTLEMENT INDICATOR

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//reference of the message to be modified
M	22F	partial settlement indicator	PRTL//PART (partial allowed) or PRTL//NPAR (partial not allowed) or PRTL/COEX/PARC (partial allowed in cash) or PRTL/COEX/PARQ (partial allowed in securities)
M	16S	end of seq.B	REQD

MODIFY (ADD/REMOVE) LINKAGES

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**//reference of the message to be modified
M	22F	linking indicator	**LINK**//LINK or **LINK**//UNLK
OPTIONAL SUBSEQUENCE B1 - LINKAGES			
M	16R	start of seq.B1	**LINK**
M	22F	linkage type indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH
M	20C	reference	**PREV**//reference of the linked message
M	16S	end of seq.B1	**LINK**
M	16S	end of seq.B	**REQD**

4.8   VOTING INSTRUCTION/CANCELLATION FOR CORPORATE EVENT WITH OPTIONS

GENERAL

MT565 Corporate Action Instruction

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP//**corporate action event identification	
20C	Sender's message reference	4!c//16x **SEME//**sender reference	
23G	Function of message	4!c **NEWM or** **CANC or**	*NEWM: New Instruction* *CANC: Cancellation of previous Instruction*
22F	Indicator	4!c//4!c **CAEV//**corporate action event code	*BIDS: Repurchase Offer* *CONS: Consent* *EXOF: Exchange*

Optional Repetitive Subsequence A1 Linkages
For cancellation of previously sent Instruction, Subsequence A1 is mandatory

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of instruction to be cancelled	
16S	End of block	**LINK**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Mandatory Repetitive Subsequence B2 Account Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**ACCTINFO**	
97A	Safekeeping Account	4!c//35x **SAFE//**securities account	*The securities account is populated as maintained in the System, having additional prefix "BNGR"*

16S	End of block	**ACCTINFO**	

End of Sequence B2

16S	End of block	**USECU**	

End of Sequence B

Mandatory D Corporate Action Instruction

16R	Start of block	**CAINST**	
13A	Number Identification	4!c//3!c **CAON//**Option Number, as populated in the MT564 sent by the System	
22F	Indicator	4!c//4!c **CAOP//**Option Type, as populated in the MT564 sent by the System	***ABST***: *Abstain* ***CASE***: *Cash and Securities* ***CASH***: *Cash* ***CEXC***: *Consent and Exchange* ***CONN***: *Consent Denied* ***CONY***: *Consent Granted* ***SECU***: *Securities Option*
36B	Quantity Instructed	**QINS//FAMT/**face amount for voting	
16S	End of block	**CAINST**	

MT565 CORPORATE ACTION INSTRUCTION

	TAG	FIELD NAME	CONTENT/OPTIONS
MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	**GENL**
M	20C	sender's ref	**CORP//**corporate event reference number
M	20C	sender's ref	**SEME//**reference number
M	23G	function of msg	**NEWM** or **CANC**
M	22F	indicator	**CAEV//**corporate event indicator
OPTIONAL SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV//**previous message reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B – UNDERLYING SECURITIES			
M	16R	start of seq.B	**USECU**
M	35B	id. of financial instrument	**ISIN** code
MANDATORY SUBSEQUENCE B2 – ACCOUNT INFORMATION			
M	16R	start of subseq. B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account number
M	16S	end of subseq. B2	**ACCTINFO**
M	16S	end of seq.B	**USECU**
MANDATORY SEQUENCE D – CORPORATE ACTION INSTRUCTION			
M	16R	start of seq.D	**CAINST**

M	13A	number identification	**CAON//**corporate action option number
M	22F	indicator	**CAOP//**corporate action option indicator
M	36B	quantity of financial instrument	**QINS//FAMT/**quantity instructed
M	16S	end of seq.D	**CAINST**

ANNEX 4

5. TRANSACTIONS for Cross-CSD

The following templates will be used by the System's participants after the counterparty's CSD migration to T2S.

5.1 PURCHASE OF SECURITIES - MT541 RECEIVE AGAINST PAYMENT

5.1.1 PARTY2 OF COUNTERPARTY IS INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF 23G is NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**

M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed) or **STCO**/COEX/PARC (partial allowed in cash) or **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
O	16R	start of subseq. E1	**SETPRTY**
O	95P	party	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
O	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**DEAG//**BIC of Counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95a	party	**95P::SELL//BIC11 of DECU's client** **or** **95R::SELL/CEDE(or ECLR)/5-digit acc of DECU's client**
M	16S	end of subseq. E1	**SETPRTY**
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

ANNEX 4

5.1.2 PARTY2 OF COUNTERPARTY IS <u>NOT</u> INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT//**sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE//**total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV//**previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK//**BEFO or **LINK//**AFTE or **LINK//**WITH or **LINK//**INFO
M	20C	reference	**PREV or POOL//**previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF 23G is NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM//**common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD//**EXCH[/Market Identifier Code] or **TRAD//**OTCO[/booking system] or **TRAD//**PRIM[/free text] or **TRAD//**SECM[/free text] or **TRAD//**VARI[/free text**]**
M	98A	settlement date	**SETT//**yyyymmdd
M	98A	trade date	**TRAD//**yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR//**0003 (high priority) or **PRIR//**0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS//**cash restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed) or **STCO**/COEX/PARC (partial allowed in cash) or **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
		MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES	
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET**//BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
O	16R	start of subseq. E1	**SETPRTY**
O	95P	party	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
O	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**DEAG//**BIC of Counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
		MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT	
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

5.2   SALE OF SECURITIES - MT543 DELIVER AGAINST PAYMENT

5.2.1 PARTY2 OF COUNTERPARTY IS INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID

M	16S	end of subseq. C1	BREAK
M	16S	end of seq.C	FIAC
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed) or **STCO**/COEX/PARC (partial allowed in cash) or **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO**/COEX/ADEA
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	SETPRTY
M	95P	party	**PSET//**BIC of counterparty's CSD
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	party	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	party	**REAG**//BIC of counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95a	party	**95P::BUYR//BIC11 of RECU's client** **or** **95R::BUYR/CEDE(or ECLR)/5-digit acc of RECU's client**
M	16S	end of subseq. E1	SETPRTY
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	16R	start of subseq. E3	AMT
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	AMT
M	16S	end of seq.E	SETDET

5.2.2 PARTY2 OF COUNTERPARTY IS <u>NOT</u> INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**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			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**

MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed) or **STCO**/COEX/PARC (partial allowed in cash) or **STCO**/COEX/PARQ (partial allowed in securities)
O	22F	no market claims indicator	**STCO**//NOMC
O	22F	Settlement after DVP cut-off indicator	**STCO/COEX/ADEA**
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET//**BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
O	16R	start of subseq. E1	**SETPRTY**
O	95P	party	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
O	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**REAG**//BIC of counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
MANDATORY REPETITIVE SUBSEQUENCE E3 - AMOUNT			
M	16R	start of subseq. E3	**AMT**
M	19A	amount	**SETT**//currency-settlement amount
M	16S	end of subseq. E3	**AMT**
M	16S	end of seq.E	**SETDET**

5.3   RECEIPT OF SECURITIES FREE OF PAYMENT - MT540 RECEIVE FREE

5.3.1   PARTY2 OF COUNTERPARTY IS INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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 or CANC or PREA
O	99B	current settlement instruction number	SETT//sequential number of the current instruction
O	99B	total of linked settlement instructions	TOSE//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	LINK
M	20C	reference	PREV//previous message reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	LINK
M	22F	indicator	LINK//BEFO or LINK//AFTE or LINK//WITH or LINK//INFO
M	20C	reference	PREV or POOL//previous message reference or pool reference
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF 23G is NEWM or PREA)**			
M	16R	start of subseq. A1	LINK
M	20C	common reference	COMM//common reference
M	16S	end of subseq. A1	LINK
M	16S	end of seq.A	GENL
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	TRADDET
O	94B	place of trade	TRAD//EXCH[/Market Identifier Code] or TRAD//OTCO[/booking system] or TRAD//PRIM[/free text] or TRAD//SECM[/free text] or TRAD//VARI[/free text]
M	98A	settlement date	SETT//yyyymmdd
M	98A	trade date	TRAD//yyyymmdd
M	35B	id. of financial instrument	ISIN code
O	22F	priority indicator	PRIR//0003 (high priority) or PRIR//0004 (normal priority)
M	16S	end of seq.B	TRADDET
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	FIAC
M	36B	quantity of financial instrument	SETT//FAMT/nominal value
M	97A	safekeeping account	SAFE//securities account number
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET

O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET//**BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**DEAG//**BIC of Counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95a	party	**95P::SELL//BIC11 of DECU's client** **or** **95R::SELL/CEDE(or ECLR)/5-digit acc of DECU's client**
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

5.3.2 PARTY2 OF COUNTERPARTY IS <u>NOT</u> INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS

		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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
		OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)	
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
		OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)	
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
		OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF 23G is NEWM or PREA)**	
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
		MANDATORY SEQUENCE B - TRADE DETAILS	
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
		MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT	
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT**//**FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
		MANDATORY SEQUENCE E - SETTLEMENT DETAILS	
M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)

O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET//**BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
O	16R	start of subseq. E1	**SETPRTY**
O	95P	party	**BUYR**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
O	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**DEAG//**BIC of Counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

5.4 DELIVERY OF SECURITIES FREE OF PAYMENT - MT542 DELIVER FREE

5.4.1 PARTY2 OF COUNTERPARTY IS INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text**]**
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**

M	16S	end of seq.C	FIAC
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			
M	16R	start of seq.E	SETDET
O	22F	partial settlement indicator	STCO//PART (partial allowed) or STCO//NPAR (partial not allowed)
O	22F	no market claims indicator	STCO//NOMC
M	22F	type of settlement transaction	SETR//TRAD
O	22F	securities sub-balance indicator	SSBT//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	SETPRTY
M	95P	party	PSET//BIC of counterparty's CSD
M	16S	end of subseq. E1	SETPRTY
O	16R	start of subseq. E1	SETPRTY
O	95P	party	SELL//client's BIC
O	97A	safekeeping account	SAFE//client's securities account
0	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95P	party	REAG//BIC of counterparty
O	97A	safekeeping account	SAFE//counterparty's securities account
M	16S	end of subseq. E1	SETPRTY
M	16R	start of subseq. E1	SETPRTY
M	95a	party	95P::BUYR//BIC11 of RECU's client or 95R::BUYR/CEDE(or ECLR)/5-digit acc of RECU's client
M	16S	end of subseq. E1	SETPRTY
M	16S	end of seq.E	SETDET

5.4.2 PARTY2 OF COUNTERPARTY IS <u>NOT</u> INCLUDED

	TAG	FIELD NAME	CONTENT/OPTIONS
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** or **CANC** or **PREA**
O	99B	current settlement instruction number	**SETT**//sequential number of the current instruction
O	99B	total of linked settlement instructions	**TOSE**//total number of linked settlement instructions
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IF FIELD 23G IS CANC)			
M	16R	start of subseq. A1	**LINK**
M	20C	reference	**PREV**//previous message reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 - LINKAGES (IN CASE OF LINKAGES, IF FIELD 23G IS NEWM or PREA)			
M	16R	start of subseq. A1	**LINK**
M	22F	indicator	**LINK**//BEFO or **LINK**//AFTE or **LINK**//WITH or **LINK**//INFO
M	20C	reference	**PREV or POOL**//previous message reference or pool reference
M	16S	end of subseq. A1	**LINK**
OPTIONAL REPETITIVE SUBSEQUENCE A1 – LINKAGES **(IN CASE OF COMMON REFERENCE, IF FIELD 23G IS NEWM or PREA)**			
M	16R	start of subseq. A1	**LINK**
M	20C	common reference	**COMM**//common reference
M	16S	end of subseq. A1	**LINK**
M	16S	end of seq.A	**GENL**
MANDATORY SEQUENCE B - TRADE DETAILS			
M	16R	start of seq.B	**TRADDET**
O	94B	place of trade	**TRAD**//EXCH[/Market Identifier Code] or **TRAD**//OTCO[/booking system] or **TRAD**//PRIM[/free text] or **TRAD**//SECM[/free text] or **TRAD**//VARI[/free text]
M	98A	settlement date	**SETT**//yyyymmdd
M	98A	trade date	**TRAD**//yyyymmdd
M	35B	id. of financial instrument	**ISIN** code
O	22F	priority indicator	**PRIR**//0003 (high priority) or **PRIR**//0004 (normal priority)
M	16S	end of seq.B	**TRADDET**
MANDATORY SEQUENCE C - FINANCIAL INSTRUMENT/ACCOUNT			
M	16R	start of seq.C	**FIAC**
M	36B	quantity of financial instrument	**SETT//FAMT**/nominal value
M	97A	safekeeping account	**SAFE**//securities account number
OPTIONAL REPETITIVE SUBSEQUENCE C1 - QUANTITY BREAKDOWN			
M	16R	start of subseq. C1	**BREAK**
O	13B	number identification	**LOTS**//securities restriction reference ID
M	16S	end of subseq. C1	**BREAK**
M	16S	end of seq.C	**FIAC**
MANDATORY SEQUENCE E - SETTLEMENT DETAILS			

M	16R	start of seq.E	**SETDET**
O	22F	partial settlement indicator	**STCO**//PART (partial allowed) or **STCO**//NPAR (partial not allowed)
O	22F	no market claims indicator	**STCO**//NOMC
M	22F	type of settlement transaction	**SETR**//TRAD
O	22F	securities sub-balance indicator	**SSBT**//securities restriction type ID
MANDATORY REPETITIVE SUBSEQUENCE E1 - SETTLEMENT PARTIES			
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**PSET//**BIC of counterparty's CSD
M	16S	end of subseq. E1	**SETPRTY**
O	16R	start of subseq. E1	**SETPRTY**
O	95P	party	**SELL**//client's BIC
O	97A	safekeeping account	**SAFE**//client's securities account
O	16S	end of subseq. E1	**SETPRTY**
M	16R	start of subseq. E1	**SETPRTY**
M	95P	party	**REAG**//BIC of counterparty
O	97A	safekeeping account	**SAFE**//counterparty's securities account
M	16S	end of subseq. E1	**SETPRTY**
M	16S	end of seq.E	**SETDET**

ANNEX 4

6. SWIFT MESSAGES SENT BY THE SYSTEM TO ITS PARTICIPANTS

6.1 MT535 STATEMENT OF HOLDINGS

Are being sent daily, after the cut-off time for receiving transaction instructions and include balances per ISIN for all active security accounts.

MT535 STATEMENT OF HOLDINGS

Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
28E	Page number of the message/continuation indicator	5n/4!c Numeric //**ONLY or** **MORE or** **LAST**	*ONLY: only page of the statement* *MORE: intermediate page of a statement which contains additional pages* *LAST: Last page of a statement with more than one page*
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM**	
98A	Statement date/time	4!c//8!n6!n **STAT//**YYYYMMDD (year-month-day)	*Date at which the statement is based*
22F	Statement Frequency Indicator	4!c//4!c **SFRE//DAIL**	*DAIL: statement is sent daily*
22F	Complete/updates Indicator	4!c//4!c **CODE//COMP**	*Statement contains all active security acconts*
22F	Statement Type	4!c//4!c **STTY//CUST**	
22F	Statement Basis	4!c//4!c **STBA//SETT**	
97A	Safekeeping Account	4!c//35x **SAFE**//participant's securities account	
17B	Activity Flag	4!c//1!a **ACTI//Y** or **N**	**Y**: Security account with non zero balances **N**: Security account with zero balances
17B	Sub-safekeeping Statement	4!c//1!a **CONS//N**	
16S	End of block	**GENL**	

End of Sequence A

Optional Repetitive Sequence B Sub-safekeeping account

16R	Start of block	**SUBSAFE**	

Optional Repetitive Subsequence B1 Financial Instrument

16R	Start of block	**FIN**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
93B	Aggregate Balance	4!c//4!c/15d **AGGR//FAMT/**face amount	

Optional Repetitive Subsequence B1b Sub-balance

16R	Start of block	**SUBBAL**	
	Only one of the below fiels can be present in each repetition of subsequence B1b		
93B	Available balance	4!c//4!c/15d **AWAS//FAMT/**face amount	
OR			
93B	Restricted balance	4!c/4c/4!c/15d **RSTR/**restriction type id (4 digits)**/FAMT/**face amount	*The restriction type id of the sub-balance is filled and the total amount*

Optional Repetitive Subsequence B1b1 Quantity Breakdown

Subsequence B1b1 is used only if field 93B of seq. B1b is filled with sub-balance of Blocked or Reserved position

16R	Start of block	**BREAK**	
13B	Lot number/ Restriction reference id	4!c//30x **LOTS//**restriction reference id	*restriction reference id of Blocked or Reserved sub-balance*
93B	Lot balance/ Restricted sub balance	4!c//4!c/15d **LOTS//FAMT/**face amount	
16S	End of block	**BREAK**	

End of Subsequence B1b1

16S	End of block	**SUBBAL**	

End of Subsequence B1b

16S	End of block	**FIN**	

End of Subsequence B1

16S	End of block	**SUBSAFE**	

End of Subsequence B

MT535 STATEMENT OF HOLDINGS

		MANDATORY SEQUENCE A - GENERAL INFORMATION	
M	16R	Start of seq.A	**GENL**
M	28E	Page number/continuation indicator	numeric/**ONLY or MORE or LAST**
M	20C	Sender's ref	**SEME**//reference number
M	23G	Function of msg	**NEWM**
M	98A	Statement date/time	**STAT**//YYYYMMDD
M	22F	Statement frequency indicator	**SFRE**//**DAIL**
M	22F	Complete/updates indicator	**CODE**//**COMP**
M	22F	Statement type	**STTY**//**CUST**
M	22F	Statement basis	**STBA**//**SETT**
M	97A	Safekeeping account	**SAFE**//securities account
M	17B	Activity Flag	**ACTI**//**Y** or **N**
M	17B	Sub-safekeeping statement	**CONS**//**N**
M	16S	End of seq.A	**GENL**
		Repetitive Sequence B Sub-safekeeping account	
M	16R	Start of seq.B	**SUBSAFE**
		Repetitive Subsequence B1 Financial Instrument	
M	16R	Start of subseq.B1	**FIN**
M	35B	Id. of financial instrument	**ISIN** code
M	93B	Aggregate balance	**AGGR**//**FAMT**/face amount
		Repetitive Subsequence B1b Sub-balance	
M	16R	**Start of subseq.B1b**	**SUBBAL**
M or	93B	Available balance	**AWAS**//**FAMT**/face amount
M	93B	Restricted balance	**RSTR**/restriction type id (4 digits)/**FAMT**/
		Optional Repetitive Subsequence B1b1 Quantity Breakdown (in case of Reserved or Blocked balance)	
M	16R	Start of subseq.B1b1	**BREAK**
M	13B	Restriction reference id	**LOTS**//restriction reference id
M	93B	Restricted sub balance	**LOTS**//**FAMT**/face amount
M	16S	End of subseq.B1b1	**BREAK**
M	16S	End of subseq.B1b	**SUBBAL**
M	16S	End of subseq.B1	**FIN**
M	16S	End of seq.B	**SUBSAFE**

6.2 MT536 STATEMENT OF TRANSACTIONS

Are being sent at regular periods of time during the day, as well as, after the cut off time for receiving transaction instructions and include the settled transactions.

MT536 STATEMENT OF TRANSACTIONS

Tag	Detailed field name	Content/options	

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	
16R	Start of block	**GENL**	
28E	Page number of the message/continuation indicator	5n/4!c Numeric //**ONLY or MORE or LAST**	***ONLY**: only page of the statement **MORE**: intermediate page of a statement which contains additional pages **LAST**: Last page of a statement with more than one page*
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM**	
69A	Statement Period	4!c//8!n6!n/8!n6!n **STAT//**YYYYMMDD/YYYYMMDD (year-month-day)	
22F	Statement Frequency Indicator	4!c//4!c **SFRE//DAIL** or **INDA**	***DAIL**: statement is sent daily **INDA**: Statement is sent intra-day*
22F	Complete/updates Indicator	4!c//4!c **CODE//COMP or DELT**	***COMP**: statement includes transactions settled the current settlement date **DELT**: statement includes changes i.e. transactions settled after the previously sent statement*
22F	Statement Basis	4!c//4!c **STBA//SETT**	
97A	Safekeeping Account	4!c//35x **SAFE**//participant's securities account	
17B	Activity Flag	4!c//1!a **ACTI//Y**	
17B	Sub-safekeeping Statement	4!c//1!a **CONS//N**	
16S	End of block	**GENL**	

End of Sequence A

Optional Repetitive Sequence B Sub-safekeeping account

Tag	Detailed field name	Content/options	
16R	Start of block	**SUBSAFE**	

Optional Repetitive Subsequence B1 Financial Instrument

16R	Start of block	**FIN**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
93B	First Opening Balance	4!c//4!c/15d **FIOP//FAMT/**face amount	*Balance of the ISIN referred in field 35B before the settlement of the transactions of this statement*
93B	Final Closing Balance	4!c//4!c/15d **FICL//FAMT/**face amount	*Balance of the ISIN referred in field 35B after the settlement of the transactions of this statement*

Mandatory Repetitive Subsequence B1a Transaction

16R	Start of block	**TRAN**	

Mandatory Repetitive Subsequence B1a1 Linkages

16R	Start of block	**LINK**	
20C	Related Message Reference	4!c//16x **RELA//**	*Reference of the settled transaction*
16S	End of block	**LINK**	

Optional Subsequence B1a2 Transaction Details

16R	Start of block	**TRANSDET**	
36B	Posting Quantity	4!c//4!c/15d **PSTA//FAMT/**face amount	
19A	Posting Amount	4!c//[N]3!a15d **PSTA//(N)EUR** settlement amount	
22F	Transaction Indicator	4!c//4!c **TRAN//BOLE or COLL or CLAI or CORP or SETT**	**BOLE:** *Transaction relates to lending/borrowing* **COLL:** *Transaction relates to collateral* **CLAI:** *Transaction relates to a market claim* **CORP:** *Transaction relates to a corporate action* **SETT:** *this indicator is used for all other transactions*
22H	Receive/Deliver Indicator	4!c//4!c **REDE//RECE or DELI**	
22H	Payment Indicator (against payment/free)	4!c//4!c **PAYM//APMT or FREE**	

22F	Settlement Transaction Condition Indicator	4!c/[8c]/4!c **STCO//PART or NPAR**	*Partial settlement indicator*
98A	Effective Settlement Date	4!c//8!n **ESET//**yyyymmdd	

98A	Settlement Date	4!c//8!n **SETT//**yyyymmdd	
98A	Trade Date	4!c//8!n **TRAD//**yyyymmdd	

Optional Repetitive Subsequence B1a2A Settlement Parties

16R	Start of block	**SETPRTY**	
95P or 95Q	Receiving or Delivering agent	4!c//4!a2!a2!c3!c ή 4!c//4!n **REAG or DEAG**//BIC of the counterparty **or** **REAG or DEAG**//counterparty System code	
97A	Safekeeping Account	4!c//35x **SAFE//**securities account	
16S	End of block	**SETPRTY**	

End of Sequence B1a2A

Optional Repetitive Subsequence B1a2A Settlement Parties

16R	Start of block	**SETPRTY**	
95P	Place of settlement	4!c//4!a2!a2!c[3!c] **PSET**//BIC	*Counterparty'S CSD*
16S	End of block	**SETPRTY**	

End of Sequence B1a2A

16S	End of block	**TRANSDET**	

End of Sequence B1a2

16S	End of block	**TRAN**	

End of Sequence B1a

16S	End of block	**FIN**	

End of Sequence B1

16S	End of block	**SUBSAFE**	

End of Sequence B

MT536 - STATEMENT OF TRANSACTIONS

		Mandatory Sequence A General Information		
M	16R	Start of Seq. A	**GENL**
M	28E	Page Number/Continuation Indicator	numeric /**ONLY or MORE or LAST**
M	20C	Sender's Message Reference	**SEME//**sender's reference
M	23G	Function of the Message	**NEWM**
M	69A	Statement Period	**STAT//**yyyymmdd/yyyymmdd
O	22F	Statement Frequency Indicator	**SFRE//DAIL or INDA**

O	22F	Complete/Updates Indicator	**CODE//COMP or DELT**
M	22F	Statement Basis	**STBA//SETT**
M	97A	Safekeeping Account	**SAFE//**securities account
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**
Optional Repetitive Subsequence B1 Financial Instrument			
M	16R	Start of subseq. B1	**FIN**
M	35B	Identification of the Financial Instrument	**ISIN** code
O	93B	First Opening Balance	**FIOP//FAMT/**face amount
O	93B	Final Closing Balance	**FICL//FAMT/**face amount
Mandatory Repetitive Subsequence B1a Transaction			
M	16R	Start of subseq. B1a	**TRAN**
Mandatory Repetitive Subsequence B1a1 Linkages			
M	16R	Start of subseq. B1a1	**LINK**
M	20C	Related Message Reference	**RELA//**related msg reference
M	16S	End of subseq. B1a1	**LINK**
Optional Subsequence B1a2 Transaction Details			
M	16R	Start of subseq. B1a2	**TRANSDET**
M	36B	Posting Quantity	**PSTA//FAMT/**face amount
O	19A	Posting Amount	**PSTA//(N)EUR** settlement amount
M	22F	Transaction Indicator	**TRAN//BOLE or COLL or CLAI or CORP or SETT**
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**
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 subseq. B1a2A	**SETPRTY**
M	95P	Receiving or Delivering agent	**REAG//**Counterparty BIC or **DEAG//**Counterparty BIC
O	97A	Counterparty safekeeping account	**SAFE//**securities account
M	16S	End of subseq. B1a2A	**SETPRTY**
Optional Repetitive Subsequence B1a2A Settlement Parties			
M	16R	Start of subseq. B1a2A	**SETPRTY**
M	95P	Place of settlement	**PSET//**BIC of counterparty CSD
M	16S	End of subseq. B1a2A	**SETPRTY**
M	16S	End of subseq. B1a2	**TRANSDET**
M	16S	End of subseq. B1a	**TRAN**
M	16S	End of subseq. B1	**FIN**
M	16S	End of seq. B	**SUBSAFE**

6.3   MT537 STATEMENT OF PENDING TRANSACTIONS

Are being sent daily, after the cut off time for receiving transaction instructions and include the non settled transactions.

MT537 STATEMENT OF PENDING TRANSACTIONS

Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
28E	Page number of the message	5n/4!c Numeric //**ONLY or MORE or LAST**	*ONLY: Only page of the statement* ***MORE**: Intermediate page of a statement which contains additional pages* ***LAST**: Last page of a statement with more than one page*
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM**	
98A	Statement date	4!c//8!n6!n **STAT//**YYYYMMDD (year-month-day)	
22H	Statement Structure Type Indicator	4!c//4!c **STST//TRAN**	*Statement is sorted by transaction*
97A	Safekeeping Account	4!c//35x **SAFE**//participant's securities account	
17B	Activity Flag	4!c//1!a **ACTI//Y**	
16S	End of block	**GENL**	

   End of Sequence A

Optional Repetitive Sequence C Transactions

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**TRANS**	

Mandatory Repetitive Subsequence C1 Linkages

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**LINK**	
20C	Related Message Reference	4!c//16x **RELA//**	*Reference of the non settled transaction*
16S	End of block	**LINK**	

Optional Subsequence C2 Transaction Details

16R	Start of block	TRANSDET	
35B	Identif. of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
36B	Posting Quantity	4!c//4!c/15d **PSTA//FAMT/**face amount	
19A	Posting Amount	4!c//[N]3!a15d **PSTA//(N)EUR** settlement amount	
22F	Transaction Indicator	4!c//4!c **TRAN//BOLE or COLL or CLAI or CORP or SETT**	**BOLE:** *Transaction relates to lending/borrowing* **COLL:** *Transaction relates to collateral* **CLAI:** *Transaction relates to a market claim* **CORP:** *Transaction relates to a corporate action* **SETT:** *this indicator is used for all other transactions*
22H	Receive/Deliver Indicator	4!c//4!c **REDE//DELI or RECE**	
22H	Payment Indicator	4!c//4!c **PAYM//APMT or FREE**	
98A	Settlement Date	4!c//8!n **SETT//**yyyymmdd	
98A	Trade Date	4!c//8!n **TRAD//**yyyymmdd	

Optional Repetitive Subsequence C2a Settlement Parties

16R	Start of block	SETPRTY	
95P or 95Q	Receiving or Delivering agent	4!c//4!a2!a2!c3!c **or** 4!c//4!n **REAG or DEAG//**BIC of the counterparty **or** **REAG or DEAG//**counterparty System code	
97A	Safekeeping Account	4!c//35x **SAFE//**securities account	
16S	End of block	SETPRTY	

End of Sequence C2a

Optional Repetitive Subsequence C2a Settlement Parties

16R	Start of block	SETPRTY	
95P	Place of settlement	4!c//4!a2!a2!c[3!c] **PSET//**BIC	*Counterparty's CSD*
16S	End of block	SETPRTY	

End of Sequence C2a

16S	End of block	**TRANSDET**	

End of Sequence C2

Optional Repetitive Subsequence C3 Status

16R	Start of block	**STAT**	
25D	Matching Status	4!c//4!c **MTCH//MACH or NMAT**	**MACH**: *matched* **NMAT**: *not matched*
25D	Settlement Status	4!c//4!c **SETT//PENF**	

Optional Repetitive Subsequence C3a Reason

16R	Start of block	**REAS**	
24B	Pending Reason	4!c//4!c **PENF//Pending/Failing Reason Code**	

PendingReasonCode

BLOC:	*Account Blocked*	**LATE**	*Market Deadline Missed*
CDLR:	*Conditional Delivery Awaiting Release*	**LINK:**	*Pending Linked Instruction*
CLAC:	*Counterparty Insufficient Securities*	**MONY:**	*Insufficient Money*
CMON:	*Counterparty Insufficient Money*	**NARR:**	*Narrative*
CSDH:	*CSD Hold*	**PART:**	*Trade Settles In Partials*
CVAL:	*CSD Validation*	**PRCY:**	*Counterparty Instruction On Hold*
CYCL:	*Awaiting Next Settlement Cycle*	**PREA:**	*Your Instruction On Hold*
INBC:	*Incomplete Number Count*	**PRSY:**	*System On Hold*
LACK:	*Lack Of Securities*	**SBLO:**	*Securities Blocked*

16S	End of block	**REAS**	

End of Sequence C3a

16S	End of block	**STAT**	

End of Sequence C3

16S	End of block	**TRANS**	

End of Sequence C

MT537 - STATEMENT OF PENDING TRANSACTIONS IN CASE OF UNMATCHED

		Mandatory Sequence A General Information	
M	16R	Start of seq. A	**GENL**
M	28E	Page Number/Continuation Indicator	numeric/**ONLY or MORE or LAST**
M	20C	Sender's Message Reference	**SEME//**sender's reference
M	23G	Function of the Message	**NEWM**
M	98A	Statement Date/Time	**STAT//**yyyymmdd
M	22H	Statement Structure Type Indicator	**STST//TRAN**
M	97A	Safekeeping Account	**SAFE//**securities account
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**
		Mandatory Repetitive Subsequence C1 Linkages	
M	16R	Start of subseq. C1	**LINK**
M	20C	Related Message Reference	**RELA//**related reference
M	16S	End of subseq. C1	**LINK**
		Optional Subsequence C2 Transaction Details	
M	16R	Start of subseq. C2	**TRANSDET**
M	35B	Identification of the Financial Instrument	**ISIN** code
M	36B	Posting Quantity	**PSTA//FAMT/**face amount
O	19A	Posting Amount	**PSTA//(N)EUR** settlement amount
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
		Optional Repetitive Subsequence C2a Settlement Parties	
M	16R	Start of subseq. C2a	**SETPRTY**
M	95P	Receiving or Delivering agent	**REAG//**counterparty BIC or **DEAG//**counterparty BIC
O	97A	Counterparty safekeeping account	**SAFE//**securities account
M	16S	End of subseq. C2a	**SETPRTY**
		Optional Repetitive Subsequence C2a Settlement Parties	
M	16R	Start of subseq. C2a	**SETPRTY**
M	95P	Place of settlement	**PSET//**BIC of counterparty CSD
M	16S	End of subseq. C2a	**SETPRTY**
M	16S	End of subseq. C2	**TRANSDET**
		Optional Repetitive Subsequence C3 Status	
M	16R	Start of subseq. C3	**STAT**
M	25D	Matching Status	**MTCH//NMAT**
M	16S	End of subseq. C3	**STAT**
M	16S	End of seq. C	**TRANS**

MT537 - STATEMENT OF PENDING TRANSACTIONS IN CASE OF MATCHED

		Mandatory Sequence A General Information	
M	16R	Start of seq. A	**GENL**
M	28E	Page Number/Continuation Indicator	numeric/**ONLY or MORE or LAST**
M	20C	Sender's Message Reference	**SEME//**sender's reference
M	23G	Function of the Message	**NEWM**
M	98A	Statement Date/Time	**STAT//**yyyymmdd
M	22H	Statement Structure Type Indicator	**STST//TRAN**
M	97A	Safekeeping Account	**SAFE//**securities account
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**
		Mandatory Repetitive Subsequence C1 Linkages	
M	16R	Start of subseq. C1	**LINK**
M	20C	Related Message Reference	**RELA//**related reference
M	16S	End of subseq. C1	**LINK**
		Optional Subsequence C2 Transaction Details	
M	16R	Start of subseq. C2	**TRANSDET**
M	35B	Id. of the Financial Instrument	**ISIN** code

M	36B	Posting Quantity	**PSTA//FAMT/**face amount
O	19A	Posting Amount	**PSTA//(N)EUR** settlement amount
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
Optional Repetitive Subsequence C2a Settlement Parties			
M	16R	Start of subseq. C2a	**SETPRTY**
M	95P	Receiving or Delivering agent	**REAG//**counterparty BIC or **DEAG//**counterparty BIC
O	97A	Counterparty safekeeping account	**SAFE//**securities account
M	16S	End of subseq. C2a	**SETPRTY**
Optional Repetitive Subsequence C2a Settlement Parties			
M	16R	Start of subseq. C2a	**SETPRTY**
M	95P	Place of settlement	**PSET//**BIC of counterparty CSD
M	16S	End of subseq. C2a	**SETPRTY**
M	16S	End of subseq. C2	**TRANSDET**
Optional Repetitive Subsequence C3 Status			
M	16R	Start of subseq. C3	**STAT**
M	25D	Matching Status	**MTCH//MACH**
M	16S	End of subseq. C3	**STAT**
Optional Repetitive Subsequence C3 Status			
M	16R	Start of subseq. C3	**STAT**
M	25D	Settlement Status	**SETT//PENF**
Optional Repetitive Subsequence C3a Reason			
M	16R	Start of subseq. C3a	**REAS**
M	24B	Pending Reason	**PENF//**pending reason code
M	16S	End of subseq. C3a	**REAS**
M	16S	End of subseq. C3	**STAT**
M	16S	End of seq. C	**TRANS**

6.4 MT564 CORPORATE ACTION (CA) NOTIFICATION

6.4.1 COUPON PAYMENT and/or REDEMPTION (Corporate Action on Stock)

The System generates, after the cut-off time for receiving transaction instructions, and sends to its participants corporate action notificiations, according to the SCoRE Standards, as follows:

➢ Five business days before the coupon payment and/or redemption date, corporate action notifications (NEWM) are generated and send for those securities accounts that have a balance at that time in the specific securities.

➢ Four business days before the coupon payment date and/or redemption date, corporate action notifications (REPL) start being generated and sent for those securities accounts that changed their balance(s) and corporate action notifications (NEWM) for those securities accounts that had a zero balance on the previous working day, but acquired balance in these securities.

➢ One business day before the coupon payment date and/or redemption date final notifications (REPE) are sent for all securities accounts that have balances in the specific securities.

MT564 CORPORATE ACTION NOTIFICATION (for COUPON PAYMENT on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//CA reference	
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM or REPL or REPE or CANC**	*NEWM: new message REPL: replacement REPE: final notification CANC: cancellation of previous notification*
22F	Indicator	4!c//4!c **CAEV//INTR**	*The CA relates to coupon payment*
22F	Indicator	4!c//4!c **CAMV//MAND**	
25D	Status Code	4!c//4!c **PROC//COMP**	

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**(1) previous message reference (if field 23G seq. A is REPL or CANC (if cancellation is related to previous CA Advice) or (2) "**NONREF**, if field 23G is REPE	
16S	End of block	**LINK**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Optional Subsequence B1 Financial Instrument Attributes

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**FIA**	

22F	Indicator	4!c//4!c **MICO//**calculation method for accrued interest	

Calculation method for accrued interest

A001: 30/360 (ISDA)	**A002**: 30/365
A003: 30/Actual	**A004**: Actual/360
A005: Actual/365 (Fixed)	**A006**: Actual/Actual (ICMA)
A007: 30E/360 or Eurobond basis	**A008**: Actual/Actual (ISDA)
A009: Actual/365L or Actual/Actual (basic rule)	**A010**: Actual/Actual (AFB)
A011: 30/360 (ICMA) or 30/360 (basic rule)	**A012**: 30E2/360 or Eurobond basis model 2
A013: 30E3/360 or Eurobond basismodel 3	**A014**: Actual/365NL or Actual/365 NoLeap
OTHR: Other	

16S	End of block	**FIA**	

End of Sequence B1

Mandatory Repetitive Subsequence B2 Account Information

16R	Start of block	**ACCTINFO**	
97 A	Safekeeping Account	4!c//35x **SAFE//**securities account	
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**total eligible for Corporate Action Balance	
16S	End of block	**ACCTINFO**	

End of Sequence B2

16S	End of block	**USECU**	

End of Sequence B

Optional Sequence D Corporate Action Details

16R	Start of block	**CADETL**	
98A	Date	4!c//8!n **RDTE//**YYYYMMDD	*Record Date: Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of entitlement, due to a corporate action event*
99A	Number count	4!c//3!n **DAAC//**number of Days Accrued	*Number of days used for calculating the accrued interest amount*
92A	Rate	4!c//[N]15d **INTR//**annualized interest rate	
16S	End of block	**CADETL**	

End of Sequence D

Optional Repetitive Sequence E Corporate Action Options

16R	Start of block	**CAOPTN**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	
17B	Flag	4!c//1!a **DFLT//Y**	

Optional Repetitive Subsequence E2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED** in case of positive interest rate of **DEBT** in case of negative interest rate	
19B	Amount	4!c//3!a15d **GRSS//**currency and gross payment amount	*Field is present only if function of message is REPE*
19B	Amount	4!c//3!a15d **NETT//**currency and net payment amount	*Field is present only if function of message is REPE*
19B	Amount	4!c//3!a15d **TAXR//**currency and tax amount	*In case of tax deduction being applied.* *Field is present only if function of message is REPE*
19B	Amount	4!c//3!a15d **ENTL//**currency and entitled amount	*Field is present only if function of message is REPE*
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Payment date*
92A	Rate	4!c//[N]15d **INTP//**interest rate adjusted to the payment period	
92A	Rate	4!c//[N]15d **TAXR//**tax rate	*In case of tax deduction being applied.* *Field is present only if function of message is REPE*
16S	End of block	**CASHMOVE**	

End of Sequence E2

16S	End of block	**CAOPTN**	

End of Sequence E

MT564 CORPORATE ACTION NOTIFICATION (for COUPON PAYMENT on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number

M	23G	function of message	**NEWM** (new message) **or** **REPL** (replacement)
M	22F	CA event indicator	**CAEV//**INTR
M	22F	mandatory indicator	**CAMV//**MAND
M	25D	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	**LINK**
M	20C	reference	**PREV//**ref. of previously sent msg (for REPE or REPL)
M	16S	end of subseq. A1	**LINK**
M	16S	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	16R	start of seq.B	**USECU**
M	35B	id. of financial instrument	**ISIN** code
OPTIONAL SUBSEQ.B1 - FINANCIAL INSTRUMENT ATTRIBUTES			
M	16R	start of subseq.B1	**FIA**
O	22F	indicator	**MICO//**method of interest computation
M	16S	end of subseq.B1	**FIA**
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	16R	start of subseq.B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account
O	93B	balance	**ELIG//FAMT/**total eligible for CA balance/face amount
M	16S	end of subseq.B2	**ACCTINFO**
M	16S	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	16R	start of seq.D	**CADETL**
O	98A	record date	**RDTE//**yyyymmdd
O	99A	number count	**DAAC//**number of days accrued
O	92A	rate	**INTR//**annualized interest rate
M	16S	**end of seq.D**	**CADETL**
OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	16R	start of seq.E	**CAOPTN**
M	13A	corp action option nr	**CAON//**001
M	22F	corp action option code	**CAOP//**CASH
M	17B	flag	**DFLT//**Y
OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	16R	start of subseq.E2	**CASHMOVE**
M	22H	credit/debit indicator	**CRDB//**CRED or DEBT
M	98A	payment date	**PAYD//**yyyymmdd
O	92A	rate	**INTP//**applicable interest rate
M	16S	end of subseq.E2	**CASHMOVE**
M	16S	**end of seq.E**	**CAOPTN**

MT564 CORPORATE ACTION NOTIFICATION CANCELLATION (for COUPON PAYMENT on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	**GENL**
M	20C	reference	**CORP//**corp action reference number
M	20C	reference	**SEME//**sender's reference number
M	23G	function of message	**CANC** (cancellation message)
M	22F	CA event indicator	**CAEV//**INTR
M	22F	mandatory indicator	**CAMV//**MAND
M	25D	status code	**PROC//**COMP
M	16S	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	16R	start of seq.B	**USECU**

M	35B	id. of financial instrument	**ISIN** code
**MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO**		
M	16R	start of subseq.B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account
M	16S	end of subseq.B2	**ACCTINFO**
M	16S	**end of seq.B**	**USECU**

MT564 CORPORATE ACTION ADVICE (for COUPON PAYMENT on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	23G	function of message	**REPE** (eligible balance notification)
M	22F	CA event indicator	**CAEV//**INTR
M	22F	mandatory indicator	**CAMV//**MAND
M	25D	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**NONREF
M	16S	end of subseq. A1	**LINK**
M	16S	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	16R	start of seq.B	**USECU**
M	35B	id. of financial instrument	**ISIN** code
OPTIONAL SUBSEQ.B1 - FINANCIAL INSTRUMENT ATTRIBUTES			
M	16R	start of subseq.B1	**FIA**
O	22F	indicator	**MICO//**method of interest computation
M	16S	end of subseq.B1	**FIA**
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	16R	start of subseq.B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account
O	93B	balance	**ELIG//FAMT/**total eligible for CA balance/face amount
M	16S	end of subseq.B2	**ACCTINFO**
M	16S	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	16R	start of seq.D	**CADETL**
O	98A	record date	**RDTE//**yyyymmdd
O	99A	number count	**DAAC//**number of days accrued
O	92A	rate	**INTR//**annualized interest rate
M	16S	**end of seq.D**	**CADETL**
OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	16R	start of seq.E	**CAOPTN**
M	13A	corp action option nr	**CAON//**001
M	22F	corp action option code	**CAOP//**CASH
M	17B	flag	**DFLT//**Y
OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	16R	start of subseq.E2	**CASHMOVE**
M	22H	credit/debit indicator	**CRDB//**CRED or DEBT
O	19B	amount	**GRSS//**currency denomination-gross amount
O	19B	amount	**NETT//**currency denomination-net amount
O	19B	amount	**TAXR//**currency denomination-tax amount
O	19B	amount	**ENTL//**currency denomination-entitled amount
M	98A	payment date	**PAYD//**yyyymmdd
O	92A	rate	**INTP//**applicable interest rate
O	92A	rate	**TAXR//**applicable tax rate

M	16S	end of subseq.E2	CASHMOVE
M	16S	end of seq.E	CAOPTN

MT564 CORPORATE ACTION ADVICE CANCELLATION (for COUPON PAYMENT on stock)

		MANDATORY SEQUENCE A - GENERAL INFORMATION	
M	16R	start of seq.A	GENL
M	20C	reference	CORP//corp action reference number
M	20C	reference	SEME//sender's reference number
M	23G	function of message	CANC (cancellation message)
M	22F	CA event indicator	CAEV//INTR
M	22F	mandatory indicator	CAMV//MAND
M	25D	status code	PROC//COMP
		OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES	
M	16R	start of subseq.A1	LINK
M	20C	reference	PREV//previous CA Advice reference
M	16S	end of subseq. A1	LINK
M	16S	end of subseq.A	GENL
		MANDATORY SEQUENCE B - UNDERLYING SECURITIES	
M	16R	start of seq.B	USECU
M	35B	id. of financial instrument	ISIN code
		MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO	
M	16R	start of subseq.B2	ACCTINFO
M	97A	safekeeping account	SAFE//securities account
M	16S	end of subseq.B2	ACCTINFO
M	16S	end of seq.B	USECU

MT564 CORPORATE ACTION NOTIFICATION (for REDEMPTION on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Παρατηρήσεις
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//CA reference	
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM or REPL or REPE or CANC**	*NEWM: new message* *REPL: replacement* *REPE: final notification* *CANC: cancellation of previous notification*
22F	Indicator	4!c//4!c **CAEV//REDM**	*The CA relates to redemption of security*
22F	Indicator	4!c//4!c **CAMV//MAND**	
25D	Status Code	4!c//4!c **PROC//COMP**	

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	Παρατηρήσεις
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**(1) previous message reference (if field 23G seq. A is REPL or CANC (if cancellation is related to previous CA Advice) or (2) "**NONREF**, if field 23G is REPE	
16S	End of block	**LINK**	
16S	End of block	**GENL**	

    End of Sequence A

Mandatory Sequence B Underlying Securities

Tag	Detailed field name	Content/options	Παρατηρήσεις
16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Mandatory Repetitive Subsequence B2 Account Information

Tag	Detailed field name	Content/options	Παρατηρήσεις
16R	Start of block	**ACCTINFO**	
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	

93B	Balance	4!c//4!c/15d **ELIG//FAMT/**total eligible for Corporate Action Balance	
16S	End of block	**ACCTINFO**	

End of Sequence B2

16S	End of block	**USECU**	

End of Sequence B

Optional Sequence D Corporate Action Details

16R	Start of block	**CADETL**	
98 A	Date	4!c//8!n **RDTE//**YYYYMMDD	*Record Date: Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of entitlement, due to a corporate action event*
16S	End of block	**CADETL**	

End of Sequence D

Optional Repetitive Sequence E Corporate Action Options

16R	Start of block	**CAOPTN**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	
17B	Flag	4!c//1!a **DFLT//Y**	

Optional Repetitive Subsequence E1 Securities Movement

16R	Start of block	**SECMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
36B	Quantity of Financial Instrument	**ENTL//FAMT/**face amount	*Field is present if function of message is REPE*
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Payment Date*
16S	End of block	**SECMOVE**	

End of Sequence E1

Optional Repetitive Subsequence E2 Cash Movement

16R	Start of block	**CASHMOVE**	

ANNEX 4

22H	Indicator	4!c//4!c **CRDB//CRED**	
19B	Amount	4!c//3!a15d **GRSS//**currency and gross payment amount	*Field is present if function of message is REPE*
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	*Field is present if function of message is REPE*
19B	Amount	4!c//3!a15d **ENTL//**currency and entitled amount	*Field is present if function of message is REPE*
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Payment date*
90A	Price	4!c//4!c/[N]15d **OFFR//PRCT/**percentage for payment applied on nominal	
16S	End of block	**CASHMOVE**	

End of Sequence E2

16S	End of block	**CAOPTN**	

End of Sequence E

MT564 CORPORATE ACTION NOTIFICATION (for REDEMPTION on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**NEWM** (new message) **or** **REPL** (replacement)
M	**22F**	CA event indicator	**CAEV//**REDM
M	**22F**	mandatory indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**ref. of previously sent msg (for REPE or REPL)
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	**16R**	start of subseq.B2	**ACCTINFO**
M	**97A**	safekeeping account	**SAFE//**securities account
O	**93B**	balance	**ELIG//FAMT/**total eligible for CA balance/face amount
M	**16S**	end of subseq.B2	**ACCTINFO**
M	**16S**	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	**16R**	start of seq.D	**CADETL**
O	**98A**	record date	**RDTE//**yyyymmdd
M	**16S**	**end of seq.D**	**CADETL**
OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	**16R**	start of seq.E	**CAOPTN**

M	13A	corp action option nr	**CAON**//001
M	22F	corp action option code	**CAOP**//CASH
M	17B	flag	**DFLT**//Y
OPTIONAL REPETITIVE SUBSEQ. E1 - SECURITY MOVEMENTS			
M	16R	start of subseq.E1	**SECMOVE**
M	22H	credit/debit indicator	**CRDB**//DEBT
M	35B	id. of financial instrument	**ISIN** code
M	98A	payment date	**PAYD**//yyyymmdd
M	16S	end of subseq.E1	**SECMOVE**
OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	16R	start of subseq.E2	**CASHMOVE**
M	22H	credit/debit indicator	**CRDB**//CRED
M	98A	payment date	**PAYD**//yyyymmdd
M	90A	price	**OFFR**//PRCT/applicable price
M	16S	end of subseq.E2	**CASHMOVE**
M	**16S**	**end of seq.E**	**CAOPTN**

MT564 CORPORATE ACTION NOTIFICATION CANCELLATION (for REDEMPTION on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	**start of seq.A**	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**CANC** (cancellation message)
M	**22F**	CA event indicator	**CAEV//**REDM
M	**22F**	mandatory indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
M	**16S**	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	**16R**	start of subseq.B2	**ACCTINFO**
M	**97A**	safekeeping account	**SAFE//**securities account
M	**16S**	end of subseq.B2	**ACCTINFO**
M	**16S**	**end of seq.B**	**USECU**

MT564 CORPORATE ACTION ADVICE (for REDEMPTION on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**REPE** (eligible balance notification)
M	**22F**	CA event indicator	**CAEV//**REDM
M	**22F**	mandatory indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**NONREF
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code

		MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO	
M	16R	start of subseq.B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account
O	93B	balance	**ELIG//FAMT/**total eligible for CA balance/face amount
M	16S	end of subseq.B2	**ACCTINFO**
M	16S	**end of seq.B**	**USECU**
		OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS	
M	16R	start of seq.D	**CADETL**
O	98A	record date	**RDTE//**yyyymmdd
M	16S	**end of seq.D**	**CADETL**
		OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS	
M	16R	start of seq.E	**CAOPTN**
M	13A	corp action option nr	**CAON//**001
M	22F	corp action option code	**CAOP//**CASH
M	17B	flag	**DFLT//**Y
		OPTIONAL REPETITIVE SUBSEQ. E1 - SECURITY MOVEMENTS	
M	16R	start of subseq.E1	**SECMOVE**
M	22H	credit/debit indicator	**CRDB//**DEBT
M	35B	id. of financial instrument	**ISIN** code
M	36B	quantity	**ENTL//FAMT/**entitled quantity
M	98A	payment date	**PAYD//**yyyymmdd
M	16S	end of subseq.E1	**SECMOVE**
		OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS	
M	16R	start of subseq.E2	**CASHMOVE**
M	22H	credit/debit indicator	**CRDB//**CRED
O	19B	amount	**GRSS//**currency denomination-gross amount
O	19B	amount	**NETT//**currency denomination-net amount
O	19B	amount	**ENTL//**currency denomination-entitled amount
M	98A	payment date	**PAYD//**yyyymmdd
O	90A	price	**OFFR//PRCT/**applicable price
M	16S	end of subseq.E2	**CASHMOVE**
M	16S	**end of seq.E**	**CAOPTN**

MT564 CORPORATE ACTION ADVICE CANCELLATION (for REDEMPTION on stock)

		MANDATORY SEQUENCE A - GENERAL INFORMATION	
M	16R	start of seq.A	**GENL**
M	20C	reference	**CORP//**corp action reference number
M	20C	reference	**SEME//**sender's reference number
M	23G	function of message	**CANC** (cancellation message)
M	22F	CA event indicator	**CAEV//**REDM
M	22F	mandatory indicator	**CAMV//**MAND
M	25D	status code	**PROC//**COMP
		OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES	
M	16R	start of subseq.A1	**LINK**
M	20C	reference	**PREV//**previous CA Advice reference
M	16S	end of subseq. A1	**LINK**
M	16S	**end of subseq.A**	**GENL**
		MANDATORY SEQUENCE B - UNDERLYING SECURITIES	
M	16R	start of seq.B	**USECU**
M	35B	id. of financial instrument	**ISIN** code
		MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO	
M	16R	start of subseq.B2	**ACCTINFO**
M	97A	safekeeping account	**SAFE//**securities account
M	16S	end of subseq.B2	**ACCTINFO**

M	16S	end of seq.B	USECU

6.4.2 COUPON PAYMENT (Market Claim - Corporate Action on Flow)

The System, **on the basis of the outstanding transactions,** on the day preceding the coupon payment day (record date) and after the cut-off time for receiving transaction instructions, sends for each outstanding trasaction:

➢ to the seller, "Corporate Action Notification" to debit the amount of the coupon (in case of positive interest rate), which corresponds to the nominal value of the security of the pending transaction and

➢ to the buyer, "Corporate Action Notification" for the credit of the amount of the coupon payment (in case of positive interest rate), which corresponds to the nominal value of the security of the pending transaction.

MT564 CORPORATE ACTION ADVICE (COUPON PAYMENT on flow)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	
16R	Start of block	GENL	
20C	Reference	4!c//16x CORP//CA reference	
20C	Sender's message reference	4!c//16x SEME//reference	
23G	Function of message	4!c REPE	
22F	Indicator	4!c//4!c CAEV//INTR	
22F	Indicator	4!c//4!c CAMV//MAND	
25D	Status Code	4!c//4!c PROC//COMP	

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	
16R	Start of block	LINK	
20C	Reference	4!c//16x RELA//reference of the pending instruction RELA//reference of the Market Claim instruction	
16S	End of block	LINK	

End of Sequence A1

Tag	Detailed field name	Content/options	
16S	End of block	GENL	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Optional Subsequence B1 Financial Instrument Attributes

16R	Start of block	**FIA**	
22F	Indicator	4!c//4!c **MICO//**calculation method for accrued interest	

Calculation method for accrued interest

A001: *30/360 (ISDA)*	**A002**: *30/365*
A003: *30/Actual*	**A004**: *Actual/360*
A005: *Actual/365 (Fixed)*	**A006**: *Actual/Actual (ICMA)*
A007: *30E/360 or Eurobond basis*	**A008**: *Actual/Actual (ISDA)*
A009: *Actual/365L or Actual/Actual (basic rule)*	**A010**: *Actual/Actual (AFB)*
A011: *30/360 (ICMA) or 30/360 (basic rule)*	**A012**: *30E2/360 or Eurobond basis model 2*
A013: *30E3/360 or Eurobond basismodel 3*	**A014**: *Actual/365NL or Actual/365 NoLeap*
OTHR: *Other*	

16S	End of block	**FIA**	

End of Sequence B1

Mandatory Repetitive Subsequence B2 Account Information

16R	Start of block	**ACCTINFO**	
97A	Safekeeping Account	4!c//35x **SAFE//**securities account	
93B	Balance	4!c//4!c/15d **PEND//FAMT/**pending delivery balance **or** **PENR//FAMT/**pending Receipt Balance	
16S	End of block	**ACCTINFO**	

End of Sequence B2

16S	End of block	**USECU**	

End of Sequence B

Optional Sequence D Corporate Action Details

16R	Start of block	**CADETL**	
98A	Date	4!c//8!n **RDTE//**YYYYMMDD	***Record Date:*** *Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of*

			entitlement, due to a corporate action event
99A	Number count	4!c//3!n **DAAC//**number of Days Accrued	*Number of days used for calculating the accrued interest amount*
92A	Rate	4!c//[N]15d **INTR//**annualized interest rate	
22F	Indicator	4!c//4!c **ADDB//CLAI**	
16S	End of block	**CADETL**	

End of Sequence D

Optional Repetitive Sequence E Corporate Action Options

16R	Start of block	**CAOPTN**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	
17B	Flag	4!c//1!a **DFLT//Y**	

Optional Repetitive Subsequence E2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT or CRED**	***DEBT**: Debit (when field 93B of sequence B2 is PEND and interest rate is positive)* ***CRED**: Credit (when field 93B of sequence B2 is PENR and interest rate is positive)*
19B	Amount	4!c//3!a15d **GRSS//**currency and gross amount	
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	
19B	Amount	4!c//3!a15d **MKTC//**currency and Market Claim amount	
19B	Amount	4!c//3!a15d **ENTL//**currency and entitled amount	
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Payment date*
92A	Rate	4!c//[N]15d **INTP//**interest rate adjusted to the payment period	
16S	End of block	**CASHMOVE**	

End of Sequence E2

16S	End of block	**CAOPTN**	

End of Sequence E

MT564 - CORPORATE ACTION ADVICE (for COUPON PAYMENT on FLOW)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**REPE**
M	**22F**	CA event indicator	**CAEV//**INTR
M	**22F**	indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**RELA//**sender reference of Market Claim transaction
M	**16S**	end of subseq. A1	**LINK**
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**RELA//**sender reference of pending transaction
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	**end of seq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code
OPTIONAL SUBSEQ.B1 - FINANCIAL INSTRUMENT ATTRIBUTES			
M	**16R**	start of subseq.B1	**FIA**
O	**22F**	indicator	**MICO//**method of interest computation
M	**16S**	end of subseq.B1	**FIA**
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	**16R**	start of subseq.B2	**ACCTINFO**
M	**97A**	safekeeping account	**SAFE//**securities account
O	**93B**	balance	**PEND//FAMT/** quantity of securities to be DELIVERED pending settlement/**OR PENR//FAMT/** quantity of securities to be RECEIVED pending settlement/
M	**16S**	end of subseq.B2	**ACCTINFO**
M	**16S**	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	**16R**	start of seq.D	**CADETL**
O	**98A**	record date	**RDTE//**yyyymmdd
O	**99A**	number count	**DAAC//**number of days accrued
O	**92A**	rate	**INTR//**annualized interest rate
O	**22F**	indicator	**ADDB//**CLAI
M	**16S**	end of seq.D	**CADETL**
OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	**16R**	start of seq.E	**CAOPTN**
M	**13A**	corp action option nr	**CAON//**001
M	**22F**	corp action option code	**CAOP//**CASH
M	**17B**	flag	**DFLT//**Y
OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	**16R**	start of subseq.E2	**CASHMOVE**
M	**22H**	credit/debit indicator	**CRDB//DEBT** (if field 93B is PEND and interest rate is positive) **or** **CRDB//CRED** (if field 93B is PENR and interest rate is positive)
O	**19B**	amount	**GRSS//**currency denomination- gross amount
O	**19B**	amount	**NETT//**currency denomination- net amount
O	**19B**	amount	**MKTC//**currency denomination- market claim amount
O	**19B**	amount	**ENTL//**currency denomination-entitled amount

M	98A	payment date	**PAYD//**yyyymmdd
O	92A	rate	**INTP//**applicable interest rate
M	16S	end of subseq.E2	**CASHMOVE**
M	16S	**end of seq.E**	**CAOPTN**

6.4.3 REVERSAL OF COUPON or/and REDEMPTION PAYMENT (CORPORATE ACTION REVERSAL)

The System, following the Issuer's decision, creates and sends "Corporate Action Reversal Advices" to the Participants, in relevance to previously settled Coupon or/and Redemption Payments. The reversal in most cases should be related to correction of errors of previous payments, thus should be followed by subsequent payments.

MT564 CORPORATE ACTION REVERSAL ADVICE (for COUPON PAYMENT on stock)

Tag	Detailed field name	Content/options	Comments

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//Corporate Action Event ID	
20C	Sender's message reference	4!c//16x **SEME**//Sender Reference	
23G	Function of message	4!c **ADDB**	
22F	Indicator	4!c//4!c **CAEV//INTR**	*The reversal is raleted in Coupon Payment*
22F	Indicator	4!c//4!c **CAMV//MAND**	
25D	Status Code	4!c//4!c **PROC//COMP**	

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**Reference of previous Corporate Action message	
16S	End of block	**LINK**	

Optional Subsequence A2 Reversal Reason

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**REVR**	
24B	Reason Code	4!c/[8c]/4!c **REVR//**reversal reason code	*DCBD: Day Count Basis Difference* *FNRC: Funds Not Received* *IETR: Incorrect Event Level Tax Rate* *IPCU: Incorrect Payment Currency* *IPRI: Incorrect Price* *IRED: Incorrect Entitlement Date* *IVAD: Incorrect Value Date*

			NARR: Narrative Reason *POCS*: Payment Outside Clearing System *UPAY*: Undue Payment
16S	End of block	**REVR**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxx	

Mandatory Repetitive Subsequence B2 Account Information

16R	Start of block	**ACCTINFO**	
97 A	Safekeeping Account	4!c//35x **SAFE**//securities account	
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**face amount of reversal	
16S	End of block	**ACCTINFO**	

End of Sequence B2

16S	End of block	**USECU**	

End of Sequence B

Optional Sequence D Corporate Action Details

16R	Start of block	**CADETL**	
22F	Indicator	4!c/[8c]/4!c **ADDB//**REVR	
16S	End of block	**CADETL**	

End of Sequence D

Optional Repetitive Sequence E Corporate Action Options

16R	Start of block	**CAOPTN**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	
17B	Flag	4!c//1!a **DFLT//Y**	

Optional Repetitive Subsequence E2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT** ή **CRED**	*Opposite to the reversed MT566*
19B	Amount	4!c//3!a15d **GRSS//**currency and gross amount	
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	
19B	Amount	4!c//3!a15d **TAXR/** currency and tax amount	
19B	Amount	4!c//3!a15d **ENTL//**currency and entitled amount	
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Reversal Date*
16S	End of block	**CASHMOVE**	

End of Sequence E2

16S	End of block	**CAOPTN**	

End of Sequence E

MT564 CORPORATE ACTION REVERSAL ADVICE (for COUPON PAYMENT on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**ADDB** (additional business process indicator)
M	**22F**	CA event indicator	**CAEV//**INTR
M	**22F**	mandatory indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of previously sent CA confirmation
M	**16S**	end of subseq. A1	**LINK**
M	**16R**	start of subseq.A2	**REVR**
M	**24B**	reversal reason	**REVR//**reversal reason code
M	**16S**	end of subseq. A2	**REVR**
M	**16S**	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	**16R**	start of subseq.B2	**ACCTINFO**
M	**97A**	safekeeping account	**SAFE//**securities account
O	**93B**	balance	**ELIG//FAMT/**total eligible for CA balance/face amount
M	**16S**	end of subseq.B2	**ACCTINFO**
M	**16S**	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	**16R**	start of seq.D	**CADETL**
M	**22F**	indicator	**ADDB//**REVR

M	**16S**	**end of seq.D**	**CADETL**
OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	**16R**	start of seq.E	**CAOPTN**
M	**13A**	corp action option nr	**CAON**//001
M	**22F**	corp action option code	**CAOP**//CASH
M	**17B**	flag	**DFLT**//Y
OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	**16R**	start of subseq.E2	**CASHMOVE**
M	**22H**	credit/debit indicator	**CRDB//**DEBT or CRED
O	**19B**	amount	**GRSS//**currency denomination-gross amount
O	**19B**	amount	**NETT//**currency denomination-net amount
O	**19B**	amount	**TAXR//**currency denomination-tax amount
O	**19B**	amount	**ENTL//**currency denomination-entitled amount
M	**98A**	payment date	**PAYD//**yyyymmdd
M	**16S**	end of subseq.E2	**CASHMOVE**
M	**16S**	**end of seq.E**	**CAOPTN**

MT564 CORPORATE ACTION ADVICE (for REDEMPTION on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//Corporate Action Event ID	
20C	Sender's message reference	4!c//16x **SEME//**Sender Reference	
23G	Function of message	4!c **ADDB**	
22F	Indicator	4!c//4!c **CAEV//REDM**	*The reversal is related to Redemption*
22F	Indicator	4!c//4!c **CAMV//MAND**	
25D	Status Code	4!c//4!c **PROC//COMP**	

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**Reference of previous Corporate Action message	
16S	End of block	**LINK**	

Optional Subsequence A2 Reversal Reason

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**REVR**	
24B	Reason Code	4!c/[8c]/4!c **REVR//**reversal reason rode	*DCBD: Day Count Basis Difference* *FNRC: Funds Not Received* *IETR: Incorrect Event Level Tax Rate* *IPCU: Incorrect Payment Currency* *IPRI: Incorrect Price* *IRED: Incorrect Entitlement Date* *IVAD: Incorrect Value Date* *NARR: Narrative Reason* *POCS: Payment Outside Clearing System* *UPAY: Undue Payment*
16S	End of block	**REVR**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Mandatory Repetitive Subsequence B2 Account Information

16R	Start of block	**ACCTINFO**	
97A	Safekeeping Account	4!c//35x **SAFE//**securities account	
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**face amount of reversal	
16S	End of block	**ACCTINFO**	

    End of Sequence B2

16S	End of block	**USECU**	

    End of Sequence B

Optional Sequence D Corporate Action Details

16R	Start of block	**CADETL**	
22F	Indicator	4!c/[8c]/4!c **ADDB//**REVR	
16S	End of block	**CADETL**	

    End of Sequence D

Optional Repetitive Sequence E Corporate Action Options

16R	Start of block	**CAOPTN**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	
17B	Flag	4!c//1!a **DFLT//Y**	

Optional Repetitive Subsequence E1 Securities Movement

16R	Start of block	**SECMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED**	Opposite to the reversed MT566
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
36B	Quantity of Financial Instrument	**ENTL//FAMT/**face amount of reversal	

98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Reversal Date*
16S	End of block	**SECMOVE**	

End of Sequence E1

Optional Repetitive Subsequence E2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT**	Opposite to the reversed MT566
19B	Amount	4!c//3!a15d **GRSS//**νόμισμα και μικτό ποσό αντιλογισμού	
19B	Amount	4!c//3!a15d **NETT//**νόμισμα και καθαρό ποσό αντιλογισμού	
19B	Amount	4!c//3!a15d **ENTL//**νόμισμα και ποσό αντιλογισμού	
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	*Reversal Date*
16S	End of block	**CASHMOVE**	

End of Sequence E2

16S	End of block	**CAOPTN**	

End of Sequence E

MT564 CORPORATE ACTION REVERSAL ADVICE (for REDEMPTION on stock)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**ADDB** (additional business process indicator)
M	**22F**	CA event indicator	**CAEV//**REDM
M	**22F**	mandatory indicator	**CAMV//**MAND
M	**25D**	status code	**PROC//**COMP
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of previously sent CA confirmation
M	**16S**	end of subseq. A1	**LINK**
M	**16R**	start of subseq.A2	**REVR**
M	**24B**	reversal reason	**REVR//**reversal reason code
M	**16S**	end of subseq. A2	**REVR**
M	**16S**	**end of subseq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**35B**	id. of financial instrument	**ISIN** code
MANDATORY REPETITIVE SUBSEQ. B2 - ACCOUNT INFO			
M	**16R**	start of subseq.B2	**ACCTINFO**
M	**97A**	safekeeping account	**SAFE//**securities account
O	**93B**	balance	**ELIG//FAMT/**total eligible for CA balance/face amount

M	16S	end of subseq.B2	ACCTINFO
M	16S	end of seq.B	USECU

OPTIONAL SEQUENCE D - CORPORATE ACTION DETAILS			
M	16R	start of seq.D	CADETL
M	22F	indicator	ADDB//REVR
M	16S	end of seq.D	CADETL

OPTIONAL REPETITIVE SEQUENCE E - CORPORATE ACTION OPTIONS			
M	16R	start of seq.E	CAOPTN
M	13A	corp action option nr	CAON//001
M	22F	corp action option code	CAOP//CASH
M	17B	flag	DFLT//Y

OPTIONAL REPETITIVE SUBSEQ. E1 - SECURITY MOVEMENTS			
M	16R	start of subseq.E1	SECMOVE
M	22H	credit/debit indicator	CRDB//CRED
M	35B	id. of financial instrument	ISIN code
M	36B	quantity	ENTL//FAMT/entitled quantity
M	98A	payment date	PAYD//yyyymmdd
M	16S	end of subseq.E1	SECMOVE

OPTIONAL REPETITIVE SUBSEQ. E2 - CASH MOVEMENTS			
M	16R	start of subseq.E2	CASHMOVE
M	22H	credit/debit indicator	CRDB//DEBT
O	19B	amount	GRSS//currency denomination-gross amount
O	19B	amount	NETT//currency denomination-net amount
O	19B	amount	ENTL//currency denomination-entitled amount
M	98A	payment date	PAYD//yyyymmdd
M	16S	end of subseq.E2	CASHMOVE
M	16S	end of seq.E	CAOPTN

6.5 REPORTING TO PARTICIPANTS INVOLVED IN PENALTIES.

In order to inform the BOGS participants, in relation to the penalties in which they are involved, SWIFT MT 537 messages are used and they are sent:

A) on a daily basis for the penalties that were calculated and are related to the previous business day.
B) on a daily basis and in case penalties have been modified in the previous business day and they are related to the entire period for which changes are allowed.
C) on a monthly basis (on the 14th business day of each month) including aggregate data for the previous month's penalties.

SWIFT MT537 DAILY REPORTING

Field Name	Field Value (Format specified if necessary)	Comments
16R:GENL	*Mandatory Sequence A – General Information (START)*	
28E:	Possible values (depending on pagination): **1/ONLY** or **1/MORE, 2/MORE, ... N/LAST**, where N = total number of pages	
20C::SEME//	Format "PDxxxxxyymmddnnn", where: "xxxxx" = CROSS or INTRA, "yymmdd" = creation date & "nnn" = increasing number	**Separate MT537s will be sent for penalties concerning Intra-CSD and Cross-CSD transactions.**
23G:	**PENA**(fixed)	
98A::STAT//	**Creation Date**	
	Format "yyyymmdd"	
22F::SFRE//	**DAIL** (fixed)	
22H::STST//	**PENA** (fixed)	
97A::SAFE//	**ALL** (fixed)	
17B::ACTI//	**Y** (fixed)	**Empty MT537 will not be sent.**
16S:GENL	*Mandatory Sequence A – General Information (END)*	
16R:PENA	*Optional Repetitive Sequence D – Penalties (START)*	
69A::STAT//	**Detection Date** Format "yyyymmdd/yyyymmdd" (From {min} – To {max}, taking into account the related records). In FWIS report both "From" & "To" are equal to the previous Business Date.	
22F::CODE//	**List Type** Possible values: **FWIS** (for new penalties) **FWAM** (for amendments on existing penalties)	
95P::ASDP//	**BNGRGRAASSS** (fixed)	

16R:PENACUR	*Optional Repetitive Subsequence D1 – Penalties per Currency for a Party (START)*	
95P::REPA//	**Member's BIC (Identification of the party reported)** Format "11 alphanumeric characters"	
95P::CASD//	**Counterparty's CSD BIC** **BNGRGRAASSS** **DAKVDEFFXXX** **MOTIITMMXXX** **LUXCLULLXXX**	
22F::TRCA//	**Member Type** Possible values: **CSDP** **CCPA** **NCSD** (CSD itself is the failing or non-failing party) **EXTE (**external CSD in T2S)	
16R:PENACOUNT	*Optional Repetitive Subsequence D1a – Penalties per Counterparty (START)*	
95P::REPA//	**Counterparty's BIC** Format "11 alphanumeric characters"	
22F::TRCA//	**Counterparty Type** Possible values: **CSDP** **CCPA** **NCSD** **EXTE**	
19A::AGNT//	**Aggregated Amount** Format "EURnnnnnnn,nn" (for positive amount) & "NEURnnnnnnn,nn" (for negative amount)	
16R:PENDET	*Optional Repetitive Subsequence D1a1 – Penalty Details (START)*	
20C::PCOM//	**Penalty Common ID** Format "15 numeric"	
20C::PREF//	**Penalty ID** Format "16 alphanumeric characters"	
22H::PNTP//	**Penalty Type** Possible values: **LMFP** **SEFP**	
22H::CALM//	**Calculation Method** Possible values: **CASH** **MIXE** **SECU**	
25D::PNST//	**Penalty Status**	

	Possible values:	
	ACTV	
	REMO (applies only to **FWAM**)	
24B::ACTV// (if "25D::PNST = ACTV") or **24B::REMO//** (if "25D::PNST = REMO")	**Status Reason** The penalty amendment reason (applies only to **FWAM**). Possible values: **UPDT** (for PNST=ACTV) **RALO** (for PNST=ACTV & REMO) **SWIC** (for PNST=ACTV) **INSO** (for PNST=REMO) **SESU** (for PNST=REMO) **SUSP** (for PNST=REMO) **SEMP** (for PNST=REMO) **TEIM** (for PNST=REMO) **OTHR** (for PNST=REMO)	
19A::AMCO//	**Computed Amount** Format "EURnnnnnnn,nn" (for positive amount) & "NEURnnnnnnn,nn" (for negative amount)	
99A::DAAC//	**Days** Format "nnn"	
16R:CALDET	*Optional Repetitive Subsequence D1a1A – Calculation Details (START)*	
98A::PEDA//	**Penalty Date** Format "yyyymmdd"	
16R:FIA	*Optional Subsequence D1a1A1 – Financial Instrument Attributes (START)*	
35B:ISIN	**ISIN** Format "12 alphanumeric characters"	
92A::GOMB//	**ISIN Rate** Format "n,nnnnnn" (numeric with up to 6 decimals)	
16S:FIA	*Optional Subsequence D1a1A1 – Financial Instrument Attributes (END)*	
92A::PDRA//	**Discount Rate** Format "n,nn…..n" (up to 10 digits after the coma, rounding the 10th digit when the 11th value is 5 or higher)	
19A::SECU// (if "92A::GOMB" present above) or **19A::CASH//** (if "92A::PDRA" present above)	**Amount Breakdown** Format "EURnnnnnnn,nn" (for positive amount) & "NEURnnnnnnn,nn" (for negative amount)	
16S:CALDET	*Optional Repetitive Subsequence D1a1A – Calculation Details (END)*	

16R:RELTRAN	*Optional Subsequence D1a1A2 – Related Transaction (START)*	
20C::ACOW//	**Sender Reference** Format "up to 16 alphanumeric characters"	
20C::MITI//	**T2S Reference** Format "16 numeric"	
16R:TRAN	*Optional Subsequence D1a1B1 – Transaction Details (START)*	
22H::REDE//	**Capacity** Possible values: **DELI** **RECE**	
22H::PAYM//	**Payment Type** Possible values: **APMT** **FREE**	
22F::SETR//	**ISO Tx Code**	
22F::TRAN//	**SETT** (fixed)	
98C::ASTS//	**Acceptance Timestamp** Format "yyyymmddhhmmss"	
98C::MTCH//	**Matching Timestamp** Format "yyyymmddhhmmss"	
98A::SETT//	**ISD** Format "yyyymmdd"	
97A::SAFE//	**Security Account ID** Format "1008xxxxxxxx" (without prefix "BNGR")	
36B::PSTA//FAMT/	**Posting FAMT** Format "nnnnnnn,nn"	
19A::PSTA//	**Posting Cash** Format "EURnnnnnnn,nn" (always positive amount)	
16S:TRAN	*Optional Subsequence D1a1B1 – Transaction Details (END)*	
16S:RELTRAN	*Optional Subsequence D1a1B– Related Transaction (END)*	
16S:PENDET	*Optional Repetitive Subsequence D1a1 – Penalty Details (END)*	
16S:PENACOUNT	*Optional Repetitive Subsequence D1a – Penalties per Counterparty (END)*	
16S:PENACUR	*Optional Repetitive Subsequence D1 – Penalties per Currency for a Party (END)*	
16S:PENA	*Optional Repetitive Sequence D – Penalties (END)*	

SWIFT MT537 MONTHLY REPORTING

Field Name	Field Value (Format specified if necessary)	Παρατηρήσεις
16R:GENL	*Mandatory Sequence A – General Information (START)*	
28E:	Possible values (depending on pagination): **1/ONLY** or **1/MORE, 2/MORE, … N/LAST**, where N = total number of pages	
20C::SEME//	Format "PMxxxxxyymmddnnn", where: "xxxxx = CROSS or INTRA", "yymmdd" = creation date & "nnn" = increasing number	**Separate MT537s will be sent for penalties concerning Intra-CSD and Cross-CSD transactions.**
23G:	**PENA** (fixed)	
98A::STAT//	**Receive Date** Format "yyyymmdd"	
22F::SFRE//	**MNTH** (fixed)	
22H::STST//	**PENA** (fixed)	
97A::SAFE//	**ALL** (fixed)	
17B::ACTI//	**Y** (fixed)	
16S:GENL	*Mandatory Sequence A – General Information (END)*	
16R:PENA	*Optional Repetitive Sequence D – Penalties (START)*	
69A::STAT//	**Reporting Month** Format "yyyymmdd/yyyymmdd" (From {first day of reporting month} – To {last day of reporting month})	
22F::CODE//	**CURR** (fixed)	
95P::ASDP//	**BNGRGRAASSS** (fixed)	
16R:PENACUR	*Optional Repetitive Subsequence D1 – Penalties per Currency for a Party (START)*	
98A::PAYD//	**Payment Date = 17th Business Date of Current Month** Format "yyyymmdd"	
97A::CASH//	**Default DCA of the Securities Account**	
95P::REPA//	**Member's BIC (Identification of the party reported)** Format "11 alphanumeric characters"	
95P::CASD//	**Counterparty's CSD BIC** **BNGRGRAASSS** **DAKVDEFFXXX** **MOTIITMMXXX** **LUXCLULLXXX**	
22F::TRCA//	**Member Type** Possible values: **CSDP** **CCPA**	

	NCSD	
	EXTE	
19A::AGDE//	**AGDE aggregation of Debits** Format "EUR0,00" (for zero amount) & "NEURnnnnnnn,nn" (for amount≠ 0)	
19A::AGCR//	**AGCR aggregation of Credits** Format "EURnnnnnnn,nn" (always positive or zero amount)	
19A::GBNT//	**GBNT Global Net amount (AGCR minus AGDE)** Format "EURnnnnnnn,nn" (for positive or zero amount) & "NEURnnnnnnn,nn" (for negative amount)	The total monthly amount with which each participant will be credited or debited (PFOD settlement amount), will be the sum of the aggregated amounts of the two monthly MT537 reports (Cross-CSD and Intra-CSD)
16R:PENACOUNT	*Optional Repetitive Subsequence D1a – Penalties per Counterparty (START)*	
95P::REPA//	**Counterparty** Format "11 alphanumeric characters"	
22F::TRCA//	**Counterparty Type** Possible values: **CSDP** **CCPA** **NCSD** **EXTE**	
19A::AGNT//	**Aggregated Amount** Format "EURnnnnnnn,nn" (for positive amount) & "NEURnnnnnnn,nn" (for negative amount)	
16S:PENACOUNT	*Optional Repetitive Subsequence D1a – Penalties per Counterparty (END)*	
16S:PENACUR	*Optional Repetitive Subsequence D1 – Penalties per Currency for a Party (END)*	
16S:PENA	*Optional Repetitive Sequence D – Penalties (END)*	

6.6. CORPORATE ACTION CONFIRMATION (MT566)

The System creates and sends Corporate Action Confirmations in the below business cases.

6.6.1 COUPON PAYMENT or/and REDEMPTION OF SECURITY (Corporate Action on Stock)

The System, **on the basis of the balances on securities accounts** at the end of the business day prior to the maturity day of securities (record date) and/or coupon payment day, shall generate and send to T2S payment instructions with/without delivery of securities.

Upon receipt of settlement confirmations from T2S, for the above mentioned payment instructions, the System shall generate and send to the counterparties the relevant "Corporate Action Confirmation".

MT566 CORPORATE ACTION CONFIRMATION (for COUPON PAYMENT on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//CA reference	
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM**	
22F	Indicator	4!c//4!c **CAEV//INTR**	*The CA relates to coupon payment*

Optional Repetitive Subsequence A1 Linkages

16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of previously sent "Corporate Action Notification"	
16S	End of block	**LINK**	

    End of Sequence A1

16S	End of block	**GENL**	

    End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Optional Subsequence B1 Financial Instrument Attributes

16R	Start of block	**FIA**	
22F	Indicator	4!c//4!c **MICO//**calculation method for accrued interest	

Calculation method for accrued interest

A001: 30/360 (ISDA)	*A002*: 30/365
A003: 30/Actual	*A004*: Actual/360
A005: Actual/365 (Fixed)	*A006*: Actual/Actual (ICMA)
A007: 30E/360 or Eurobond basis	*A008*: Actual/Actual (ISDA)
A009: Actual/365L or Actual/Actual (basic rule)	*A010*: Actual/Actual (AFB)
A011: 30/360 (ICMA) or 30/360 (basic rule)	*A012*: 30E2/360 or Eurobond basis model 2
A013: 30E3/360 or Eurobond basismodel 3	*A014*: Actual/365NL or Actual/365 NoLeap
OTHR: Other	

16S	End of block	**FIA**	

End of Sequence B1

93B	Balance	4!c//4!c/15d **CONB//FAMT/**confirmed balance to which the payment applies	*The value of the field is less or equal to the total eligible balance mention at field 93B:ELIG//FAMT/*
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**total balance of securities eligible for this corporate action event	
16S	End of block	**USECU**	

End of Sequence B

Optional Sequence C Corporate Action Details

16R	Start of block	**CADETL**	
98A	Date	4!c//8!n **RDTE//**YYYYMMDD	*Record Date: Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of entitlement, due to a corporate action event*
99 A	Number count	4!c//3!n **DAAC//**number of Days Accrued	*Number of days used for calculating the accrued interest amount*

92 A	Rate	4!c//[N]15d **INTR//**annualized interest rate	
16S	End of block	**CADETL**	

End of Sequence C

Mandatory Sequence D Corporate Action Confirmation

16R	Start of block	**CACONF**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	

Optional Repetitive Subsequence D2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED** in case of positive rate or **DEBT** in case of negative rate	
19B	Amount	4!c//3!a15d **PSTA//**currency and posting amount	
19B	Amount	4!c//3!a15d **GRSS//**currency and gross amount	
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	
19B	Amount	4!c//3!a15d **TAXR//**currency and tax amount	*In case of tax deduction being applied.*
98A	Date	4!c//8!n **POST//**YYYYMMDD	*Actual payment day*
98A	Date	4!c//8!n **VALU//**YYYYMMDD	
92A	Rate	4!c//[N]15d **INTP//**interest rate adjusted to the payment period	
92A	Rate	4!c//[N]15d **TAXR//**tax rate	*In case of tax deduction being applied.*
16S	End of block	**CASHMOVE**	

End of Sequence D2

16S	End of block	**CACONF**	

End of Sequence D

MT566 CORPORATE ACTION CONFIRMATION (for COUPON PAYMENT on STOCK)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**NEWM**
M	**22F**	indicator	**CAEV//INTR**
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	**end of seq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**97A**	safekeeping account	**SAFE//**securities account
M	**35B**	id.of financial instrument	**ISIN** code
OPTIONAL SUBSEQ.B1 - FINANCIAL INSTRUMENT ATTRIBUTES			
M	**16R**	start of subseq.B1	**FIA**
O	**22F**	indicator	**MICO//**computation method of accrued interest
M	**16S**	end of subseq.B1	**FIA**
M	**93B**	balance	**CONB//FAMT/** confirmed balance/face amount
O	**93B**	balance	**ELIG//FAMT/** total eligible for CA balance**/**face amount
M	**16S**	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE C - CORPORATE ACTION DETAILS			
M	**16R**	start of seq.C	**CADETL**
O	**98A**	record date	**RDTE//**yyyymmdd
O	**99A**	number count	**DAAC//**number of days accrued
O	**92A**	rate	**INTR//**annualized interest rate
M	**16S**	end of seq.C	**CADETL**
MANDATORY SEQUENCE D - CORPORATE ACTION CONFIRMATION			
M	**16R**	start of seq.D	**CACONF**
M	**13A**	corp action option nr	**CAON//001**
M	**22F**	corp action option code	**CAOP//**CASH
OPTIONAL REPETITIVE SUBSEQ. D2 - CASH MOVEMENTS			
M	**16R**	start of subseq.D2	**CASHMOVE**
M	**22H**	credit/debit indicator	**CRDB//**CRED or DEBT
M	**19B**	amount	**PSTA//**currency denomination - posting amount
O	**19B**	amount	**GRSS//**currency denomination - gross amount
O	**19B**	amount	**NETT//**currency denomination-net amount
O	**19B**	amount	**TAXR//**currency denomination-tax amount
M	**98A**	posting date	**POST//**yyyymmdd
O	**98A**	value date	**VALU//**yyyymmdd
O	**92A**	rate	**INTP//**applicable interest rate
O	**92A**	rate	**TAXR//**applicable tax rate
M	**16S**	end of subseq.D2	**CASHMOVE**
M	**16S**	**end of seq.D**	**CACONF**

MT566 CORPORATE ACTION CONFIRMATION (for REDEMPTION on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//CA refernce	
20C	Sender's message reference	4!c//16x **SEME**//reference	
23G	Function of message	4!c **NEWM**	
22F	Indicator	4!c//4!c **CAEV//REDM**	*The CA relates to redemption*

Optional Repetitive Subsequence A1 Linkages

16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of previously sent CA notification	
16S	End of block	**LINK**	

    End of Sequence A1

16S	End of block	**GENL**	

    End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
97 A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
93B	Balance	4!c//4!c/15d **CONB//FAMT/**confirmed balance to which the payment applies	*The value of the field is less or equal to the total eligible balance mention at field 93B:ELIG//FAMT/*
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**total balance of securities eligible for this corporate action event	
16S	End of block	**USECU**	

    End of Sequence B

Optional Sequence C Corporate Action Details

16R	Start of block	**CADETL**	

98A	Date	4!c//8!n **RDTE//**YYYYMMDD	*Record Date: Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of entitlement, due to a corporate action event*
16S	End of block	**CADETL**	

End of Sequence C

Mandatory Sequence D Corporate Action Confirmation

16R	Start of block	**CACONF**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	

Optional Repetitive Subsequence D1 Securities Movement

16R	Start of block	**SECMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT**	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
36B	Quantity of Financial Instrument	**PSTA//FAMT/**face amount of security	
98A	Date	4!c//8!n **POST//**YYYYMMDD	*Actual payment date*
16S	End of block	**SECMOVE**	

End of Sequence D1

Optional Repetitive Subsequence D2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED**	
19B	Amount	4!c//3!a15d **PSTA//**currency and posting amount	
19B	Amount	4!c//3!a15d **GRSS//**currency and gross amount	
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	
98A	Date	4!c//8!n **POST//**YYYYMMDD	*Actual payment date*
98A	Date	4!c//8!n **PAYD//**YYYYMMDD	
98A	Date	4!c//8!n **VALU//**YYYYMMDD	

90A	Price	4!c//4!c/[N]15d **OFFR//PRCT/**percentage of face amount to be paid	
16S	End of block	**CASHMOVE**	

End of Sequence D2

16S	End of block	**CACONF**	

End of Sequence D

MT566 CORPORATE ACTION CONFIRMATION (for REDEMPTION on STOCK)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**NEWM**
M	**22F**	indicator	**CAEV//REDM**
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
M	**16S**	**end of seq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**97A**	safekeeping account	**SAFE//**securities account
M	**35B**	id. of financial instrument	**ISIN** code
M	**93B**	balance	**CONB//FAMT/** confirmed balance/face amount
O	**93B**	balance	**ELIG//FAMT/** total eligible for CA balance**/**face amount
M	**16S**	**end of seq.B**	**USECU**
OPTIONAL SEQUENCE C - CORPORATE ACTION DETAILS			
M	**16R**	start of seq.C	**CADETL**
O	**98A**	record date	**RDTE//**yyyymmdd
M	**16S**	end of seq.C	**CADETL**
MANDATORY SEQUENCE D - CORPORATE ACTION CONFIRMATION			
M	**16R**	start of seq.D	**CACONF**
M	**13A**	corp action option nr	**CAON//**/001
M	**22F**	corp action option code	**CAOP//**CASH
OPTIONAL REPETITIVE SUBSEQ. D1 - SECURITIES MOVEMENTS			
M	**16R**	start of subseq.D1	**SECMOVE**
M	**22H**	indicator	**CRDB//**DEBT
M	**35B**	id. of financial instrument	**ISIN** code
M	**36B**	quantity	**PSTA//FAMT/**posting quantity
M	**98A**	posting date	**POST//**yyyymmdd
M	**16S**	end of subseq.D1	**SECMOVE**
OPTIONAL REPETITIVE SUBSEQ. D2 - CASH MOVEMENTS			
M	**16R**	start of subseq.D2	**CASHMOVE**
M	**22H**	indicator	**CRDB//**CRED
M	**19B**	amount	**PSTA//**currency denomination- posting amount
O	**19B**	amount	**GRSS//**currency denomination-gross amount
O	**19B**	amount	**NETT//**currency denomination-net amount

M	98A	posting date	POST//yyyymmdd
O	98A	value date	VALU//yyyymmdd
M	90A	price	OFFR//PRCT/applicable price
M	16S	end of subseq.D2	CASHMOVE
M	16S	**end of seq.D**	CACONF

6.6.2 COUPON PAYMENT (Market Claim - Corporate Action on Flow)

For the outstanding transactions, the System sends to T2S instructions for the settlement of Market Claims as described at paragraph 6.4.2 of this Annex. After the settlement of the instructions the System shall generate and send "Corporate Action Confimation" to the counterparties.

MT566 CORPORATE ACTION CONFIRMATION (for MARKET CLAIMS)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	**GENL**	
20C	reference	4!c//16x **CORP**//CA reference	
20C	sender's message reference	4!c//16x **SEME**//reference	
23G	function of message	4!c **NEWM**	
22F	Indicator	4!c//4!c **CAEV//INTR**	

Optional Repetitive Subsequence A1 Linkages

16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of previously sent CA notification"	
16S	End of block	**LINK**	

End of Sequence A1

16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	

Optional Subsequence B1 Financial Instrument Attributes

16R	Start of block	**FIA**	
22F	Indicator	4!c//4!c **MICO//**calculation method for accrued interest	
16S	End of block	**FIA**	

End of Sequence B1

93B	Balance	4!c//4!c/15d **CONB//FAMT/**	Confirmed balance to which the Market Claim apply
93B	Balance	4!c//4!c/15d **PEND//FAMT/**face amount pending to be delivered ή **PENR//FAMT/**face amount pending to be received	
16S	End of block	**USECU**	

End of Sequence B

Optional Sequence C Corporate Action Details

16R	Start of block	**CADETL**	
98A	Date	4!c//8!n **RDTE//**YYYYMMDD	*Record Date: Date at which positions are struck at the end of the day to note which parties will receive the relevant amount of entitlement, due to a corporate action event*
99A	Number count	4!c//3!n **DAAC//**number of Days Accrued	
92A	Rate	4!c//[N]15d **INTR//**annualized interest rate	
22F	Indicator	4!c//4!c **ADDB//CLAI**	
16S	End of block	**CADETL**	

End of Sequence C

Mandatory Sequence D Corporate Action Confirmation

16R	Start of block	**CACONF**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	

Optional Repetitive Subsequence D2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT or CRED**	
19B	Amount	4!c//3!a15d **PSTA//**currency and posting amount	
19B	Amount	4!c//3!a15d **GRSS//**currency and gross amount	
19B	Amount	4!c//3!a15d **NETT//**currency and net amount	
19B	Amount	4!c//3!a15d	

			MKTC//currency and amount of money resulting from the market claim	
98A	Date		4!c//8!n POST//YYYYMMDD	*Actual payment day*
98A	Date		4!c//8!n VALU//YYYYMMDD	
92A	Rate		4!c//[N]15d INTP//interest rate adjusted to the payment period	
16S	End of block		CASHMOVE	

End of Sequence D2

16S	End of block		CACONF	

End of Sequence D

MT566 CORPORATE ACTION CONFIRMATION (MARKET CLAIM)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	CORP//corp action reference number
M	20C	reference	SEME//sender's reference number
M	23G	function of message	NEWM
M	22F	indicator	CAEV//INTR
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	PREV//reference of linked msg previously sent
M	16S	end of subseq. A1	LINK
M	16S	**end of seq.A**	GENL
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	16R	start of seq.B	USECU
M	97A	safekeeping account	SAFE//securities account
M	35B	id. of financial instrument	ISIN code
OPTIONAL SUBSEQ.B1 - FINANCIAL INSTRUMENT ATTRIBUTES			
M	16R	start of subseq.B1	FIA
O	22F	indicator	MICO//method of interest computation
M	16S	end of subseq.B1	FIA
M	93B	balance	CONB//FAMT/ confirmed balance/face amount
O	93B	balance	PEND//FAMT/ quantity of securities to be DELIVERED pending settlement/**OR** PENR//FAMT/ quantity of securities to be RECEIVED pending settlement/
M	16S	**end of seq.B**	USECU
OPTIONAL SEQUENCE C - CORPORATE ACTION DETAILS			
M	16R	start of seq.C	CADETL
O	98A	record date	RDTE//yyyymmdd
O	99A	number count	DAAC//number of days accrued
O	92A	rate	INTR//annualized interest rate
O	22F	indicator	ADDB//CLAI
M	16S	end of seq.C	CADETL
MANDATORY SEQUENCE D - CORPORATE ACTION CONFIRMATION			
M	16R	start of seq.D	CACONF

M	13A	corp action option nr	**CAON//**001
M	22F	corp action option code	**CAOP//**CASH
OPTIONAL REPETITIVE SUBSEQ. D2 - CASH MOVEMENTS			
M	16R	start of subseq.D2	**CASHMOVE**
M	22H	credit/debit indicator	**CRDB//**DEBT **or** **CRDB//**CRED
M	19B	amount	**PSTA//**currency denomination-posting amount
O	19B	amount	**GRSS//**currency denomination-gross amount
O	19B	amount	**NETT//**currency denomination- net amount
O	19B	amount	**MKTC//**currency denomination-market claim
M	98A	posting date	**POST//**yyyymmdd
O	98A	value date	**VALU//**yyyymmdd
O	92A	rate	**INTP//**applicable interest rate
M	16S	end of subseq.D2	**CASHMOVE**
M	16S	**end of seq.D**	**CACONF**

6.6.3 REVERSAL OF COUPON PAYMENT or/and REDEMPTION PAYMENT (CORPORATE ACTION REVERSAL)

The System creates and sends to T2S the reversal settlement instructions, with/without securities movement.

When the System receives the relevant Settlement Confirmations from T2S, it creates and sends to the involded participants the "Reversal Confirmation" messages.

MT566 CORPORATE ACTION REVERSAL CONFIRMATION (for COUPON PAYMENT on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments
16R	Start of block	GENL	
20C	Reference	4!c//16x CORP//Corporate Action Event ID	
20C	Sender's message reference	4!c//16x SEME//Sender Reference	
23G	Function of message	4!c REVR	
22F	Indicator	4!c//4!c CAEV//INTR	*The Event is related to Coupon Payment*

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	Comments
16R	Start of block	LINK	
20C	Reference	4!c//16x PREV//reference of MT566 to be reversed	
16S	End of block	LINK	

End of Sequence A1

Optional Subsequence A2 Reversal Reason

Tag	Detailed field name	Content/options	Comments
16R	Start of block	REVR	
24B	Reason Code	4!c/[8c]/4!c REVR//reversal reason	*DCBD: Day Count Basis Difference* *FNRC: Funds Not Received* *IETR: Incorrect Event Level Tax Rate* *IPCU: Incorrect Payment Currency* *IPRI: Incorrect Price* *IRED: Incorrect Entitlement Date* *IVAD: Incorrect Value Date* *NARR: Narrative Reason*

			POCS: Payment Outside Clearing System *UPAY*: Undue Payment
16S	End of block	**REVR**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxx	
93B	Balance	4!c//4!c/15d **CONB//FAMT/**confirmed face amount for reversal	
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**eligible face amount for reversal	
16S	End of block	**USECU**	

End of Sequence B

Mandatory Sequence D Corporate Action Confirmation

16R	Start of block	**CACONF**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	

Optional Repetitive Subsequence D2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED** ή **DEBT**	Same as the indicator of the reversed MT566
19B	Amount	4!c//3!a15d **PSTA//**currency and credited amount	
98A	Date	4!c//8!n **POST//**YYYYMMDD	*Actual Reversal Date*
98A	Date	4!c//8!n **VALU//**YYYYMMDD	
16S	End of block	**CASHMOVE**	

End of Sequence D2

16S	End of block	**CACONF**	

End of Sequence D

ANNEX 4

MT566 CORPORATE ACTION REVERSAL CONFIRMATION (for COUPON PAYMENT on STOCK)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**REVR**
M	**22F**	indicator	**CAEV//INTR**
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
M	**16R**	start of subseq.A2	**REVR**
M	**24B**	reversal reason	**REVR//**reversal reason code
M	**16S**	end of subseq. A2	**REVR**
M	**16S**	**end of seq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**97A**	safekeeping account	**SAFE//**securities account
M	**35B**	id.of financial instrument	**ISIN** code
M	**93B**	balance	**CONB//FAMT/** confirmed balance/face amount
O	**93B**	balance	**ELIG//FAMT/** total eligible for CA balance**/**face amount
M	**16S**	**end of seq.B**	**USECU**
MANDATORY SEQUENCE D - CORPORATE ACTION CONFIRMATION			
M	**16R**	start of seq.D	**CACONF**
M	**13A**	corp action option nr	**CAON//**001
M	**22F**	corp action option code	**CAOP//**CASH
OPTIONAL REPETITIVE SUBSEQ. D2 - CASH MOVEMENTS			
M	**16R**	start of subseq.D2	**CASHMOVE**
M	**22H**	credit/debit indicator	**CRDB//**CRED or DEBT
M	**19B**	amount	**PSTA//**currency denomination - posting amount
M	**98A**	posting date	**POST//**yyyymmdd
O	**98A**	value date	**VALU//**yyyymmdd
M	**16S**	end of subseq.D2	**CASHMOVE**
M	**16S**	**end of seq.D**	**CACONF**

MT566 CORPORATE ACTION REVERSAL CONFIRMATION (for REDEMPTION on stock)

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	
16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//Corporate Action Event ID	
20C	Sender's message reference	4!c//16x **SEME**//Sender Reference	
23G	Function of message	4!c **REVR**	
22F	Indicator	4!c//4!c **CAEV//REDM**	*The Event is related to Redemption Payment*

Optional Repetitive Subsequence A1 Linkages

Tag	Detailed field name	Content/options	
16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of MT566 to be reversed	
16S	End of block	**LINK**	

End of Sequence A1

Optional Subsequence A2 Reversal Reason

Tag	Detailed field name	Content/options	
16R	Start of block	**REVR**	
24B	Reason Code	4!c/[8c]/4!c **REVR//**reversal reason	*DCBD: Day Count Basis Difference* *FNRC: Funds Not Received* *IETR: Incorrect Event Level Tax Rate* *IPCU: Incorrect Payment Currency* *IPRI: Incorrect Price* *IRED: Incorrect Entitlement Date* *IVAD: Incorrect Value Date* *NARR: Narrative Reason* *POCS: Payment Outside Clearing System* *UPAY: Undue Payment*
16S	End of block	**REVR**	
16S	End of block	**GENL**	

End of Sequence A

Mandatory Sequence B Underlying Securities

16R	Start of block	**USECU**	
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxx	
93B	Balance	4!c//4!c/15d **CONB//FAMT/**confirmed face amount for reversal	
93B	Balance	4!c//4!c/15d **ELIG//FAMT/**eligible face amount for reversal	
16S	End of block	**USECU**	

End of Sequence B

Mandatory Sequence D Corporate Action Confirmation

16R	Start of block	**CACONF**	
13A	Number Identification	4!c//3!c **CAON//001**	
22F	Indicator	4!c//4!c **CAOP//CASH**	

Optional Repetitive Subsequence D1 Securities Movement

16R	Start of block	**SECMOVE**	
22H	Indicator	4!c//4!c **CRDB//DEBT**	Same as the indicator of the reversed MT566
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxx	
36B	Quantity of Financial Instrument	4!c//3!a15d **PSTA//**currency and credited amount	
98A	Date	4!c//8!n **POST//YYYYMMDD**	*Actual Reversal Date*
16S	End of block	**SECMOVE**	

End of Sequence D1

Optional Repetitive Subsequence D2 Cash Movement

16R	Start of block	**CASHMOVE**	
22H	Indicator	4!c//4!c **CRDB//CRED**	Same as the indicator of the reversed MT566
19B	Amount	4!c//3!a15d **PSTA//**currency and credited amount	
98A	Date	4!c//8!n **POST//**YYYYMMDD	*Actual Reversal Date*

98A	Date	4!c//8!n **VALU//**YYYYMMDD	
16S	End of block	**CASHMOVE**	

End of Sequence D2

16S	End of block	**CACONF**	

End of Sequence D

MT566 CORPORATE ACTION REVERSAL CONFIRMATION (for REDEMPTION on STOCK)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**REVR**
M	**22F**	indicator	**CAEV//REDM**
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
M	**16R**	start of subseq.A2	**REVR**
M	**24B**	reversal reason	**REVR//**reversal reason code
M	**16S**	end of subseq. A2	**REVR**
M	**16S**	**end of seq.A**	**GENL**
MANDATORY SEQUENCE B - UNDERLYING SECURITIES			
M	**16R**	start of seq.B	**USECU**
M	**97A**	safekeeping account	**SAFE//**securities account
M	**35B**	id.of financial instrument	**ISIN** code
M	**93B**	balance	**CONB//FAMT/** confirmed balance/face amount
O	**93B**	balance	**ELIG//FAMT/** total eligible for CA balance**/**face amount
M	**16S**	**end of seq.B**	**USECU**
MANDATORY SEQUENCE D - CORPORATE ACTION CONFIRMATION			
M	**16R**	start of seq.D	**CACONF**
M	**13A**	corp action option nr	**CAON//**001
M	**22F**	corp action option code	**CAOP//**CASH
OPTIONAL REPETITIVE SUBSEQ. D1 - SECURITIES MOVEMENTS			
M	**16R**	start of subseq.D1	**SECMOVE**
M	**22H**	indicator	**CRDB//**DEBT
M	**35B**	id. of financial instrument	**ISIN** code
M	**36B**	quantity	**PSTA//FAMT/**posting quantity
M	**98A**	posting date	**POST//**yyyymmdd
M	**16S**	end of subseq.D1	**SECMOVE**
OPTIONAL REPETITIVE SUBSEQ. D2 - CASH MOVEMENTS			
M	**16R**	start of subseq.D2	**CASHMOVE**
M	**22H**	credit/debit indicator	**CRDB//**CRED
M	**19B**	amount	**PSTA//**currency denomination - posting amount
M	**98A**	posting date	**POST//**yyyymmdd
O	**98A**	value date	**VALU//**yyyymmdd
M	**16S**	end of subseq.D2	**CASHMOVE**
M	**16S**	**end of seq.D**	**CACONF**

6.7   STATUS UPDATE OF CORPORATE EVENT AND/OR CORPORATE ACTION INSTRUCTION/CANCELLATION

In the below cases, the System creates and sends Status Advices in relevance to Corporate Actions:

- MT567-EVST, when the settlement of a Corporate Event is delayed.
- MT567-INST, as a reply to a previous MT565-NEWM sent by participant to the system for voting.
- MT567-CAST, as a reply to a previous MT565-CANC sent by participant to the system for voting cancellation.

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE

Mandatory Sequence A General Information

Tag	Detailed field name	Content/options	Comments

16R	Start of block	**GENL**	
20C	Reference	4!c//16x **CORP**//Corporate Action Event ID	
20C	Sender's message reference	4!c//16x **SEME**//Sender Reference	
23G	Function of message	4!c **CAST or EVST or INST**	*CAST: As a reply to an MT565-CANC sent by participant* *EVST: To inform about the status of a Corporate Event* *INST: As a reply to an MT565-NEWM sent by participant*
22F	Indicator	4!c//4!c **CAEV//**Corporate Event Code	

Optional Repetitive Subsequence A1 Linkages

16R	Start of block	**LINK**	
20C	Reference	4!c//16x **PREV//**reference of previously sent "Advice" message **RELA//**reference of previous MT565 (NEWM/CANC) sent by participant	
16S	End of block	**LINK**	

End of Sequence A1

Optional Subsequence A2 Status

16R	Start of block	**STAT**	
25D	Status Code	4!c[/4!c] **CPRC//**cancellation status (if 23G:**CAST**) **EPRC//**corporate event status (if 23G:**EVST**) **IPRC//**voting instruction status (if 23G:**INST**)	*Possible Statuses:* ***CPRC:*** *-PACK=Accepted* *-REJT=Rejected* *-CAND=Completed* ***EPRC:*** *-PEND=Pending* ***IPRC:*** *-PACK=Accepted* *-REJT=Rejected* *-CAND=Cancelled*
16R	Start of block	**REAS**	
24B	Reason Code	4!c/[8c]/4!c **PEND//**Pending Reason **REJT//**Rejection Reason **CAND//**Cancellation Reason	*Possible Reasons:* ***PEND:*** *-NARR=Narrative Reason* *-NPAY=Payment Not Made* *-NSEC=Securities Not Delivered* ***REJT:*** *-ADEA=Account Servicer Deadline Missed* *-DQUA=Quantity Rejection* *-EVNM=Unrecognised Corporate Action Event Number Rejection* *-INIR=Instruction Irrevocable* *-LACK=Lack of Securities* *-NMTY=Mismatch Option Number and Option Type Rejection* *-SAFE=Safekeeping Account Rejection* *-ULNK=Unknown* ***CAND:*** *-CANI=Cancelled By Yourselves* *-CANS=Cancelled By System*
70D	Reason Narrative	**REAS//**Reason Narrative	
16S	End of block	**REAS**	
16S	End of block	**STAT**	
16S	End of block	**GENL**	

End of Sequence A

Optional Sequence B Corporate Action Details

16R	Start of block	**CADETL**	
13A	Option Number	[0-9]{3} **CAON//**Option Number	
22F	Option Type Code	**CAOP//**Option Type	*ABST=Abstain*

				CASE=Cash and Securities CASH=Cash CEXC=Consent and Exchange CONN=Consent Denied CONY=Consent Granted SECU=Securities Option
97A	Safekeeping Account	4!c//35x **SAFE**//securities account	
35B	Identification of the Financial Instrument	1!e12!c **ISIN** xxxxxxxxxxxx	
93B	Balance	**INBA//FAMT/**face amount for voting or cancellation	
16S	End of block	**CADETL**	

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for EVENT STATUS)

		MANDATORY SEQUENCE A - GENERAL INFORMATION	
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**EVST**
M	**22F**	indicator	**CAEV//**corporate action event indicator
		OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES	
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**PREV//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
		OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS	
M	**16R**	start of subseq.A2	**STAT**
M	**25D**	status code	**EPRC//**PEND
O	**16R**	reason	**REAS**
M	**24B**	reason code	**PEND//**pending reason code
O	**70D**	narrative	**REAS//**reason narrative
O	**16S**	reason	**REAS**
M	**16S**	end of subseq. A2	**STAT**
M	**16S**	**end of seq.A**	**GENL**

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for INSTRUCTION ACCEPTANCE)

		MANDATORY SEQUENCE A - GENERAL INFORMATION	
M	**16R**	start of seq.A	**GENL**
M	**20C**	reference	**CORP//**corp action reference number
M	**20C**	reference	**SEME//**sender's reference number
M	**23G**	function of message	**INST**
M	**22F**	indicator	**CAEV//**corporate action event indicator
		OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES	
M	**16R**	start of subseq.A1	**LINK**
M	**20C**	reference	**RELA//**reference of linked msg previously sent
M	**16S**	end of subseq. A1	**LINK**
		OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS	
M	**16R**	start of subseq.A2	**STAT**
M	**25D**	status code	**IPRC//**PACK

M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL

OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	**CAON//**option number
O	22F	option type code	**CAOP//**option type code
O	97A	safekeeping account	**SAFE//**securities account
O	35B	id.of financial instrument	**ISIN** code
O	93B	balance	**INBA//FAMT/**instructed balance
M	16S	end of seq.B	CADETL

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for INSTRUCTION REJECTION)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	**CORP//**corp action reference number
M	20C	reference	**SEME//**sender's reference number
M	23G	function of message	INST
M	22F	indicator	**CAEV//**corporate action event indicator

OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	**RELA//**reference of linked msg previously sent
M	16S	end of subseq. A1	LINK

OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS			
M	16R	start of subseq.A2	STAT
M	25D	status code	**IPRC//**REJT
O	16R	reason	REAS
M	24B	reason code	**REJT//**rejection reason code
O	16S	reason	REAS
M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL

OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	**CAON//**option number
O	22F	option type code	**CAOP//**option type code
O	97A	safekeeping account	**SAFE//**securities account
O	35B	id.of financial instrument	**ISIN** code
O	93B	balance	**INBA//FAMT/**instructed balance
M	16S	end of seq.B	CADETL

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for INSTRUCTION CANCELLATION)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	**CORP//**corp action reference number
M	20C	reference	**SEME//**sender's reference number
M	23G	function of message	INST
M	22F	indicator	**CAEV//**corporate action event indicator

OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	**RELA//**reference of linked msg previously sent
M	16S	end of subseq. A1	LINK

OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS			

M	16R	start of subseq.A2	STAT
M	25D	status code	IPRC//CAND
O	16R	reason	REAS
M	24B	reason code	CAND//cancellation reason code
O	16S	reason	REAS
M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL
OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	CAON//option number
O	22F	option type code	CAOP//option type code
O	97A	safekeeping account	SAFE//securities account
O	35B	id.of financial instrument	ISIN code
O	93B	balance	INBA//FAMT/instructed balance
M	16S	end of seq.B	CADETL

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for CANCELLATION ACCEPTANCE)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	CORP//corp action reference number
M	20C	reference	SEME//sender's reference number
M	23G	function of message	CAST
M	22F	indicator	CAEV//corporate action event indicator
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	RELA//reference of linked msg previously sent
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS			
M	16R	start of subseq.A2	STAT
M	25D	status code	CPRC//PACK
M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL
OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	CAON//option number
O	22F	option type code	CAOP//option type code
O	97A	safekeeping account	SAFE//securities account
O	35B	id.of financial instrument	ISIN code
O	93B	balance	INBA//FAMT/instructed balance
M	16S	end of seq.B	CADETL

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for CANCELLATION REJECTION)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	CORP//corp action reference number
M	20C	reference	SEME//sender's reference number
M	23G	function of message	CAST
M	22F	indicator	CAEV//corporate action event indicator
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	RELA//reference of linked msg previously sent

M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS			
M	16R	start of subseq.A2	STAT
M	25D	status code	CPRC//REJT
O	16R	reason	REAS
M	24B	reason code	REJT//rejection reason code
O	16S	reason	REAS
M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL
OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	CAON//option number
O	22F	option type code	CAOP//option type code
O	97A	safekeeping account	SAFE//securities account
O	35B	id.of financial instrument	ISIN code
O	93B	balance	INBA//FAMT/instructed balance
M	16S	end of seq.B	CADETL

MT567 CORPORATE ACTION STATUS AND PROCESSING ADVICE (for CANCELLATION COMPLETION)

MANDATORY SEQUENCE A - GENERAL INFORMATION			
M	16R	start of seq.A	GENL
M	20C	reference	CORP//corp action reference number
M	20C	reference	SEME//sender's reference number
M	23G	function of message	CAST
M	22F	indicator	CAEV//corporate action event indicator
OPTIONAL REPETITIVE SUBSEQ. A1 - LINKAGES			
M	16R	start of subseq.A1	LINK
M	20C	reference	RELA//reference of linked msg previously sent
M	16S	end of subseq. A1	LINK
OPTIONAL REPETITIVE SUBSEQ. A2 - STATUS			
M	16R	start of subseq.A2	STAT
M	25D	status code	CPRC//CAND
O	16R	reason	REAS
M	24B	reason code	CAND//CANI
O	16S	reason	REAS
M	16S	end of subseq. A2	STAT
M	16S	**end of seq.A**	GENL
OPTIONAL SEQUENCE B – CORPORATE ACTION DETAILS			
M	16R	start of seq.B	CADETL
O	13A	option number	CAON//option number
O	22F	option type code	CAOP//option type code
O	97A	safekeeping account	SAFE//securities account
O	35B	id.of financial instrument	ISIN code
O	93B	balance	INBA//FAMT/instructed balance
M	16S	end of seq.B	CADETL

6.8   REQUEST FOR PAYMENT OF FEES

The System creates and sends "Request for Payment of Charges" to the participants on a monthly basis.

MT591 REQUEST FOR PAYMENT OF CHARGES, INTEREST AND OTHER EXPENSES

Tag	Detailed field name	Content/options	Comments
20	Reference	16x Sender Reference	
21	Related reference	**NEW**	
32B	Currency code & Amount	3!a15d **EUR**nnnn,nn	
57A	Account with Institution	[/1!a][/34x] **Line1: Party Identifier/**IBAN to be credited 4!a2!a2!c[3!c] **Line2: Identifier Code** "BIC8"	
71B	Details of Charges	/8a/[3!a13d][*] **Line1: FEES AMOUNT:** nnnn,nn **Line2: VAT AMOUNT:** nnnn,nn	
72	Sender to Receiver Information	6*35x **Line1: PAYMENT UP TO "**dd-mm-yyyy" **Line2: BILLING PERIOD:** "month year" **Line3: ADDITIONAL INFORMATION (optional)**	

MT591 REQUEST FOR PAYMENT OF CHARGES, INTEREST AND OTHER EXPENSES

M	**20**	reference	reference number
M	**21**	related reference	**NEW**
M	**32B**	currency code & amount	**EUR**fees total amount
O	**57A**	account with institution	**/GR9501000090000000000480104** **BNGRGRAA**
M	**71B**	details of charges	**FEES AMOUNT: nnnn,nn** **VAT AMOUNT: nnnn,nn**
O	**72**	sender to receiver information	**PAYMENT UP TO dd-mm-yyyy** **BILLING PERIOD: month year** **ADDITIONAL INFORMATION**