Usage Guideline

ASX - AU - Austraclear SWIFT Messaging - V1 - DRAFT_540_Receive Free

ASX - AU - Austraclear SWIFT Messaging - 2015

This document describes a usage guideline restricting the base message **MT 540** (November 2015).

You can also consult this information online.

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Restriction summary

This Usage Guideline restricts the MT 540 (November 2015) base message.

Restriction Type	See page
Reduce Multiplicity	n.a.
Ignore	5, 5, 5, 5, 5, 5, 17, 18, 19, 20, 22, 25, 27, 28, 44, 48, 49, 50, 52, 53, 53, 55, 75, 76, 77, 77
Text rules	n.a.
Conditional rules	n.a.
Fixed values	n.a.
Comments	16, 17, 21, 22, 25, 28, 29, 51, 54, 73, 74, 75, 84
Annotations	n.a.
Extensions	n.a.
Synonyms	n.a.

Message Types

The following table lists all message types defined in this book.

For each message type, there is a short description, an indicator whether the message type requires authentication (Y/N), the maximum message length on input (2,000 or 10,000 characters), whether the use of the message requires registration with SWIFT for use in a message user group (Y) or not (N) and whether value date ordering (VDO) can be requested for the message (Y/N). Value date ordering criteria are described in the *Standards MT General Information*.

MT	MT Name	Purpose	Authen.	Max. Length	MUG	VDO
540	Receive Free	Instructs a receipt of financial instruments free of payment. It may also be used to request a cancellation or preadvise an instruction	Y	10000	N	N

MT 540 Receive Free

MT 540 Scope

This message is sent by an account owner to an account servicer (account servicing institution). The account owner may be a global custodian which has an account with its local agent (sub custodian) or an investment management institution or a broker/dealer which has an account with their custodian.

This message is used to:

- instruct the receipt of financial instruments free of payment, physically or by book-entry, from a specified party (the function of the message is NEWM)

- request the cancellation of a receive free of payment instruction previously sent by the account owner (the function of the message is CANC)

- pre-advise the account servicer of a forthcoming receive free of payment instruction (the function of the message is PREA).

The instruction may be linked to other settlement instructions, for example, for a turnaround or back-to-back, or other transactions, for example, foreign exchange deal, using the linkages sequence.

MT 540 Format Specifications

Usage Guideline restrictions for this message

For sequence B1 Financial Instrument Attributes:

- **This sequence will be ignored by the Receiver.**

For sequence C1 Quantity Breakdown:

- **This sequence will be ignored by the Receiver.**

For sequence D Two Leg Transaction Details:

- **This sequence will be ignored by the Receiver.**

For sequence E2 Cash Parties:

- **This sequence will be ignored by the Receiver.**

For sequence E3 Amount:

- **This sequence will be ignored by the Receiver.**

For sequence F Other Parties:

- **This sequence will be ignored by the Receiver.**

MT 540 Receive Free

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	*No.*
Mandatory Sequence A General Information						
M	16R			Start of Block	GENL	1

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	*No.*
M	20C	SEME	Reference	Sender's Message Reference	:4!c//16x	2
M	23G			Function of the Message	4!c	3
O	98a	PREP	Date/Time	Preparation Date/Time	A, C, E	4
---->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	5
----|						
----> Optional Repetitive Subsequence A1 Linkages						
M	16R			Start of Block	LINK	6
O	22F	LINK	Indicator	Linkage Type Indicator	:4!c/[8c]/4!c	7
O	13a	LINK	Number Identification	Linked Message	A, B	8
M	20C	4!c	Reference	(see qualifier description)	:4!c//16x	9
O	36B	4!c	Quantity of Financial Instrument	(see qualifier description)	:4!c//4!c/15d	10
M	16S			End of Block	LINK	11
----| End of Optional Repetitive Subsequence A1 Linkages						
M	16S			End of Block	GENL	12
End of Mandatory Sequence A General Information						
Mandatory Sequence B Trade Details						
M	16R			Start of Block	TRADDET	13
---->						
O	94a	4!c	Place	(see qualifier description)	B, H	14
----|						
---->						
M	98A	4!c	Date/Time	(see qualifier description)	:4!c//8!n	15
----|						
O	90a	DEAL	Price	Deal Price	A, B	16
O	99A	DAAC	Number Count	Number of Days Accrued	:4!c//[N]3!n	17
M	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	18
Optional Subsequence B1 Financial Instrument Attributes						
M	16R			Start of Block	FIA	19
O	94B	PLIS	Place	Place of Listing	:4!c/[8c]/4!c[/30x]	20
---->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	21
----|						

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
---->						
O	12a	4!c	Type of Financial Instrument	(see qualifier description)	A, B, C	22
----|						
O	11A	DENO	Currency	Currency of Denomination	:4!c//3!a	23
---->						
O	98A	4!c	Date	(see qualifier description)	:4!c//8!n	24
----|						
---->						
O	92A	4!c	Rate	(see qualifier description)	:4!c//[N]15d	25
----|						
---->						
O	13a	4!c	Number Identifi-cation	(see qualifier description)	A, B	26
----|						
---->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	27
----|						
---->						
O	90a	4!c	Price	(see qualifier description)	A, B	28
----|						
---->						
O	36B	4!c	Quantity of Finan-cial Instrument	(see qualifier description)	:4!c//4!c/15d	29
----|						
---->						
O	35B			Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]	30
----|						
O	70E	FIAN	Narrative	Financial Instrument Attribute Narrative	:4!c//10*35x	31
M	16S			End of Block	FIA	32
End of Optional Subsequence B1 Financial Instrument Attributes						
---->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c//[8c]/4!c	33
----|						
O	11A	FXIS	Currency	Currency to Sell	:4!c//3!a	34

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	*No.*
---->						
O	25D	4!c	Status	(see qualifier description)	:4!c/[8c]/4!c	35
----|						
---->						
O	70E	4!c	Narrative	(see qualifier description)	:4!c//10*35x	36
----|						
M	16S			End of Block	TRADDET	37
End of Mandatory Sequence B Trade Details						
Mandatory Sequence C Financial Instrument/Account						
M	16R			Start of Block	FIAC	38
---->						
M	36B	SETT	Quantity of Financial Instrument	Quantity of Financial Instrument to be Settled	:4!c//4!c/15d	39
----|						
O	70D	DENC	Narrative	Denomination Choice	:4!c//6*35x	40
---->						
O	13B	CERT	Number Identification	Certificate Number	:4!c/[8c]/30x	41
----|						
O	95a	ACOW	Party	Account Owner	P, R	42
M	97a	SAFE	Account	Safekeeping Account	A, B	43
O	94a	SAFE	Place	Place of Safekeeping	B, C, F	44
----> Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16R			Start of Block	BREAK	45
O	13B	LOTS	Number Identification	Lot Number	:4!c/[8c]/30x	46
O	36B	LOTS	Quantity of Financial Instrument	Quantity of Financial Instrument In The Lot	:4!c//4!c/15d	47
O	98a	LOTS	Date/Time	Lot Date/Time	A, C, E	48
O	90a	LOTS	Price	Book/Lot Price	A, B	49
O	22F	PRIC	Indicator	Type of Price Indicator	:4!c/[8c]/4!c	50
M	16S			End of Block	BREAK	51
----| End of Optional Repetitive Subsequence C1 Quantity Breakdown						
M	16S			End of Block	FIAC	52
End of Mandatory Sequence C Financial Instrument/Account						
Optional Sequence D Two Leg Transaction Details						
M	16R			Start of Block	REPO	53

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
---->						
O	98a	4!c	Date/Time	(see qualifier description)	A, B, C	54
----|						
---->						
O	22F	4!c	Indicator	(see qualifier description)	:4!c/[8c]/4!c	55
----|						
---->						
O	20C	4!c	Reference	(see qualifier description)	:4!c//16x	56
----|						
---->						
O	92a	4!c	Rate	(see qualifier description)	A, C	57
----|						
---->						
O	99B	4!c	Number Count	(see qualifier description)	:4!c//3!n	58
----|						
---->						
O	19A	4!c	Amount	(see qualifier description)	:4!c//[N]3!a15d	59
----|						
O	70C	SECO	Narrative	Second Leg Narrative	:4!c//4*35x	60
M	16S			End of Block	REPO	61
End of Optional Sequence D Two Leg Transaction Details						
Mandatory Sequence E Settlement Details						
M	16R			Start of Block	SETDET	62
M	22F	SETR	Indicator	Type of Settlement Transaction Indicator	:4!c/[8c]/4!c	63
----> Mandatory Repetitive Subsequence E1 Settlement Parties						
M	16R			Start of Block	SETPRTY	64
M	95a	4!c	Party	(see qualifier description)	C, P, Q, R	65
O	97a	SAFE	Account	Safekeeping Account	A, B	66
O	98a	PROC	Date/Time	Processing Date/Time	A, C	67
O	20C	PROC	Reference	Processing Reference	:4!c//16x	68
---->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, E	69
----|						
M	16S			End of Block	SETPRTY	70

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	*No.*
----| **End of Mandatory Repetitive Subsequence E1 Settlement Parties**						
----> **Optional Repetitive Subsequence E2 Cash Parties**						
M	16R			Start of Block	CSHPRTY	71
---->						
M	95a	4!c	Party	(see qualifier description)	P, Q, R, S	72
----|						
---->						
O	97a	4!c	Account	(see qualifier description)	A, E	73
----|						
---->						
O	70a	4!c	Narrative	(see qualifier description)	C, E	74
----|						
M	16S			End of Block	CSHPRTY	75
----| **End of Optional Repetitive Subsequence E2 Cash Parties**						
----> **Optional Repetitive Subsequence E3 Amount**						
M	16R			Start of Block	AMT	76
---->						
O	17B	4!c	Flag	(see qualifier description)	:4!c//1!a	77
----|						
M	19A	SETT	Amount	Settlement Amount	:4!c//[N]3!a15d	78
O	92B	EXCH	Rate	Exchange Rate	:4!c//3!a/3!a/15d	79
M	16S			End of Block	AMT	80
----| **End of Optional Repetitive Subsequence E3 Amount**						
M	16S			End of Block	SETDET	81
End of Mandatory Sequence E Settlement Details						
----> **Optional Repetitive Sequence F Other Parties**						
M	16R			Start of Block	OTHRPRTY	82
---->						
M	95a	4!c	Party	(see qualifier description)	C, P, Q, R, S	83
----|						
O	97A	SAFE	Account	Safekeeping Account	:4!c//35x	84
---->						
O	70a	4!c	Narrative	(see qualifier description)	C, D, E	85
----|						
O	20C	PROC	Reference	Processing Reference	:4!c//16x	86

Status	Tag	Qualifier	Generic Field Name	Detailed Field Name	Content/Options	No.
M	16S			End of Block	OTHRPRTY	87
----| End of Optional Repetitive Sequence F Other Parties						
M = Mandatory, O = Optional						

MT 540 Network Validated Rules

C1 The following amount fields cannot appear in more than one occurrence of the subsequence E3 Amounts (Error code(s): E87).

Subsequence E3

:19A::ACRU

:19A::ANTO

:19A::BOOK

:19A::CHAR

:19A::COUN

:19A::DEAL

:19A::EXEC

:19A::ISDI

:19A::LADT

:19A::LEVY

:19A::LOCL

:19A::LOCO

:19A::MARG

:19A::OTHR

:19A::REGF

:19A::SETT

:19A::SHIP

:19A::SPCN

:19A::STAM

:19A::STEX

:19A::TRAN

:19A::TRAX

:19A::VATA

:19A::WITH

:19A::COAX

:19A::ACCA

C2 In sequence A, if the total of linked settlement instructions (field :99B::TOSE) is present, then the current settlement instruction number (field :99B::SETT) must be present (`Error code(s): E90`).

Sequence A if field :99B::TOSE is ...	Sequence A then field :99B::SETT is ...
Present	Mandatory
Not present	Optional

C3 In (sub)sequence E3, if an exchange rate (field :92B::EXCH) is present, the corresponding resulting amount (field :19A::RESU) must be present in the same subsequence. If the exchange rate is not present then the resulting amount is not allowed (`Error code(s): E62`).

Subsequence E3 if field :92B::EXCH is ...	Subsequence E3 then field :19A::RESU is ...
Present	Mandatory
Not present	Not allowed

C4 The following party fields cannot appear more than once in a message (`Error code(s): E84`):

Subsequence E1	Subsequence E2	Sequence F
:95a::BUYR	:95a::ACCW	:95a::EXCH
:95a::DEAG	:95a::BENM	:95a::MEOR
:95a::DECU	:95a::PAYE	:95a::MERE
:95a::DEI1	:95a::DEBT	:95a::TRRE
:95a::DEI2	:95a::INTM	:95a::VEND
:95a::PSET		:95a::TRAG
:95a::REAG		:95a::BRKR
:95a::RECU		
:95a::REI1		
:95a::REI2		
:95a::SELL		

C5 If field :22F::DBNM is NOT present in sequence E, then it is mandatory to specify a delivering agent and a place of settlement: one occurrence of subsequence E1 Settlement Parties must contain party field :95a::DEAG and another one must contain party field :95a::PSET (`Error code(s): E91`).

C6 If a qualifier from the list Deliverers is present in a subsequence E1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Deliverers (see below) must be present (`Error code(s): E86`).

In other words, in sequence E, the following scenarios must be validated:

– If :95a::DEI2 is present in subsequence E1, then :95a::DEI1 must be present in another sub-sequence E1.

– If :95a::DEI1 is present in subsequence E1, then :95a::DECU must be present in another subsequence E1.

– If :95a::DECU is present in subsequence E1, then :95a::SELL must be present in another subsequence E1.

If a qualifier from the list Receivers is present in a subsequence E1, in a field :95a::4!c, then all the remaining qualifiers following this qualifier in the list Receivers (see below) must be present.

In other words, in sequence E, the following scenarios must be validated:

– If :95a::REI2 is present in subsequence E1, then :95a::REI1 must be present in another sub-sequence E1.

– If :95a::REI1 is present in subsequence E1, then :95a::RECU must be present in another subsequence E1.

– If :95a::RECU is present in subsequence E1, then :95a::BUYR must be present in another subsequence E1.

Deliverers		Receivers	
DEI2	Deliverer's Intermediary 2	REI2	Receiver's Intermediary 2
DEI1	Deliverer's Intermediary 1	REI1	Receiver's Intermediary 1
DECU	Deliverer's Custodian	RECU	Receiver's Custodian
SELL	Seller (Deliverer)	BUYR	Buyer (Receiver)

C7   If the message is a cancellation, that is, Function of the Message (field 23G) is CANC, then subsequence A1 (Linkages) must be present at least once in the message, and in one and on-ly one occurrence of A1, field :20C::PREV must be present; consequently, in all other occur-rences of A1, field :20C::PREV is not allowed (Error code(s): E08).

Sequence A if field :23G: is ...	Then subsequence A1 is ...	And field :20C::PREV is ...
CANC	Mandatory (minimum one occurrence of A1 must be present)	Mandatory in one occurrence of subsequence A1, and not al-lowed in all other occurrences of subsequence A1
NEWM or PREA	Optional	Not applicable

C8   In subsequence E1, if field :95a::PSET is present, then field :97a::SAFE is not allowed in the same subsequence. (Error code(s): E52).

Subsequence E1 if field :95a::PSET is ...	Subsequence E1 then field :97a::SAFE is ...
Present	Not allowed within the same occurrence
Not present	Optional

C9   If field :22F::FXCX//FXNO or FXYE is present in sequence E, then the message must be a cancellation, that is, Function of the Message in sequence A (field 23G) is CANC.

If field :22F::FXCX//SINO is present in sequence E, then the message must be new, that is, Function of the Message in sequence A (field 23G) is NEWM. `(Error code(s): E14)`.

Sequence E if field :22F::FXCX is ... [1]	In sequence A then field :23G:4!c is ...
FXNO	CANC
FXYE	CANC
SINO	NEWM
Not present	Not applicable

(1) if the Data Source Scheme is present in field :22F::FXCX// then the conditional rule does not apply.

C10 If field :22F::DBNM is present in sequence E, then a seller must be specified, that is, one occurrence of subsequence E1 must contain field :95a::SELL `(Error code(s): E70)`.

Sequence E if field :22F::DBNM is ...	Then in one occurrence of subsequence E1 ...
Present	Field :95a::SELL is Mandatory
Not present	Not applicable

C11 If field :22F::DBNM//VEND is present in sequence E, then a vendor must be specified; that is one occurrence of sequence F must contain field :95a::VEND `(Error code(s): D71)`.

In sequence E if field :22F::DBNM// VEND is ... [1]	Then sequence F is ...	And in one occurrence of sequence F field :95a::VEND is ...
Present	Mandatory, that is sequence F must be present once	Mandatory
Not present	Optional	Optional

(1) if the Data Source Scheme is present in field :22F::DBNM//VEND then the conditional rule does not apply.

C12 If field :36B: is present in minimum one occurrence of sequence A1, then the type of settlement transaction must be a pair-off or a turn-around; that is, sequence E field :22F::SETR//PAIR or :22F::SETR//TURN must be present `(Error code(s): C50)`.

In sequence A1 if field :36B: is ...	Then in sequence E, field :22F::SETR must be ...
Present	:22F::SETR//PAIR and DSS must not be present or :22F::SETR//TURN and DSS must not be present
Not present	Not applicable

C13 In sequence C, field :36B::SETT cannot appear more than twice (maximum two occurrences). When repeated, one occurrence must have Quantity Type Code FAMT and the other occurrence must have Quantity Type Code AMOR `(Error code(s): C71)`.

Sequence C if field :36B::SETT is ...	Then one occurrence of :36B::SETT must be ...	And the other occurrence of :36B::SETT must be ...
Repeated	:36B::SETT//FAMT	:36B::SETT//AMOR
Not repeated	Not applicable	Not applicable

C14 In sequence F, if field :95a::EXCH Stock Exchange or :95a::TRRE Trade Regulator is present, then field :97a:: is not allowed in the same sequence (Error code(s): E63).

Sequence F if field :95a::EXCH or TRRE is ...	Sequence F then field :97a:: is ...
Present	Not allowed within the same occurrence
Not present	Optional

MT 540 Usage Rules

- The message may also be used to:

  - re-send a message (be it an instruction, request for cancellation, or pre-advise) sent by the account owner to the account servicer (the subfunction of the message is DUPL)

  - provide a third party with a copy of a message (be it an the instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is COPY)

  - re-send a third party a copy of a message (be it an instruction, request for cancellation, or pre-advise) being sent by the account owner for information (the subfunction of the message is CODU).

- When the message is used as a request to cancel, the linkage sequence must contain the reference of the original instruction.

MT 540 Field Specifications

1. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

GENL   General Information

2. Field 20C: Reference: Sender's Message Reference

FORMAT

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

PRESENCE

Mandatory in mandatory sequence A

QUALIFIER

(Error code(s): T89)

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

DEFINITION

This qualified generic field specifies:

SEME   Sender's Message   Reference assigned by the Sender to unambiguously identify the
              Reference   message.

NETWORK VALIDATED RULES

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

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  ```
  :20C:SEME//TRN123456
  Transaction reference included by the sending participant.
  Must be unique within 14 days across all message types.
  ```

3. Field 23G: Function of the Message

FORMAT

Option G   4!c   (Function)

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

This field identifies the function of the message.

CODES

Function must contain the following codes (Error code(s): T86):

CANC	Cancellation Request	Message requesting the cancellation of a previously sent message.
NEWM	New	New message.

USAGE RULES

To cancel a previously sent message, Function is CANC. The reference in the linkages sequence must contain the Sender's reference of the message to be cancelled. A copy of at least the mandatory fields of the message to be cancelled must be present; optional fields need not be present for SWIFT validation.

MARKET PRACTICE RULES

Function of the message usage clarifications have been published by the Securities Market Practice Group (SMPG).

For more details, see the relevant market practice document on **www.smpg.info**.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  `:23G:NEWM`

4. Field 98a: Date/Time: Preparation Date/Time

FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)
Option E	:4!c//8!n6!n[,3n][/[N]2!n[2!n]]	(Qualifier)(Date)(Time)(Decimals)(UTC Indicator)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PREP	N		A, C, E	Preparation Date/Time

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

PREP	Preparation Date/Time	Date/time at which message was prepared.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

5. Field 99B: Number Count

FORMAT

Option B	:4!c//3!n	(Qualifier)(Number)

PRESENCE

Optional in mandatory sequence A

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SETT	N	C2	B	Current Settlement Instruction Number
2	O	TOSE	N		B	Total of Linked Settlement Instructions

DEFINITION

Usage Guideline restrictions for this field

• **This field will be ignored by the Receiver.**

This qualified generic field specifies:

SETT	Current Settlement Instruction Number	Sequential number of the instruction in a range of linked settlement instructions.
TOSE	Total of Linked Settlement Instructions	Total number of settlement instructions that are linked together.

USAGE RULES

The current settlement instruction number must be specified when the Sender wants to indicate that this settlement instruction is linked to one or more settlement instruction.

MARKET PRACTICE RULES

• **Block trades:**

In a block trade instruction, the total number of children must be provided using number count field 99B::TOSE (plus the mandatory field :99B::SETT identifying the instruction number).

The instruction number of the parent must be 000. The children must have an incremental instruction number from 001 to 999.

For more details, see the relevant market practice document on **www.smpg.info**.

6. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional subsequence A1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

LINK   Linkages

7. Field 22F: Indicator: Linkage Type Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		F	Linkage Type Indicator

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

LINK   Linkage Type Indicator   Specifies when the instruction is to be executed relative to a linked instruction.

CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AFTE   After   Indicates that the message is to be processed after the linked message.

BEFO	Before	Indicates that the message is to be processed before the linked message.
INFO	Information	Indicates that the messages are linked for information purposes only.
WITH	With	Indicates that the message is to be processed with the linked message.

USAGE RULES

If code WITH is used, it links together one or more instructions which become bound and which must be executed together. Even if one single instruction can not be executed, then all the other instructions must also be kept pending. Therefore the use of code WITH must be limited to combine up to 2 or 3 instructions.

8. Field 13a: Number Identification: Linked Message

FORMAT

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

PRESENCE

Optional in optional subsequence A1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LINK	N		A, B	Linked Message

DEFINITION

Usage Guideline restrictions for this field

• **This field will be ignored by the Receiver.**

This qualified generic field specifies:

LINK	Linked Message	Message type number/message identifier of the message referenced in the linkage sequence.

NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' `(Error code(s): T26)`.

USAGE RULES

Format A Number Id must contain the FIN message type number of the linked message.

Format B Number must contain the XML message identifier of the linked message.

9. Field 20C: Reference

FORMAT

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

PRESENCE

Mandatory in optional subsequence A1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	PREV	N	C7	C	Previous Message Reference
	or	RELA	N		C	Related Message Reference
	or	CORP	N		C	Corporate Action Reference

DEFINITION

This qualified generic field specifies:

CORP	Corporate Action Reference	Reference assigned by the account servicer to unambiguously identify a related corporate action event.
PREV	Previous Message Reference	Message reference of the linked message which was previously sent.

> **Usage Guideline restrictions for this qualifier**
>
> - **Comment:**
>   `Use of the PREV qualifier is mandatory if message type is CANC`

RELA	Related Message Reference	Message reference of the linked message which was previously received.

NETWORK VALIDATED RULES

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

MARKET PRACTICE RULES

- **Linkages:**

  A global market practice for the use of the linkage sequence and references exists for various business scenarios such as cancellations, settlement confirmation but also more complex processes like pair-off, back-to-back, ETC.

- **Block trade:**

  The use of pool reference is mandatory for block trades to link parent and children instructions.

- **Sell/buy - buy/sell back settlement:**

The closing leg must be linked to the opening leg using the message reference of the opening leg in the linkage subsequence A1 field 20C::PREV.

- **Securities lending and borrowing settlement:**

    The borrowing/lending closing leg must be linked to the borrowing/opening leg.

For more details, see the relevant market practice document on **www.smpg.info**.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
```
Use of the 20C Tag is mandatory if this subsequence is present.
If the message type is NEWM, the RELA qualifier can be used to include comments
 equivalent to the Member Reference field in a terminal entered trade screen.
:20C::RELA//comments.
If the message type is CANC, the PREV qualifier must be included to identify
 the transaction to be cancelled and must include the Sender's Reference from
 Tag20C:SEME// contained in the original message.
:20C::PREV//TRN123456.
```

10. Field 36B: Quantity of Financial Instrument

FORMAT

Option B	:4!c//4!c/15d	(Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Conditional (see rule C12) in optional subsequence A1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PAIR	N	C12	B	Quantity of Financial Instrument to be Paired-off
	or	TURN	N	C12	B	Quantity of Financial Instrument to be Turned

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

PAIR	Quantity of Financial Instrument to be Paired-off	Quantity of financial instruments of the linked instruction to be paired-off.

TURN	Quantity of Finan-cial Instrument to be Turned	Quantity of financial instruments of the linked instruction to be turned in a turnaround.

CODES

Quantity Type Code must contain one of the following codes `(Error code(s): K36)`:

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

USAGE RULES

The use of this field for partial pair-off must be pre-agreed between the message Sender and Receiver.

11. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional subsequence A1

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

LINK   Linkages

12. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in mandatory sequence A

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

GENL General Information

13. Field 16R: Start of Block

FORMAT

Option R 16c

PRESENCE

Mandatory in mandatory sequence B

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

TRADDET Trade Details

14. Field 94a: Place

FORMAT

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

Option H :4!c//4!a2!a2!c[3!c] (Qualifier)(Identifier Code)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLEA	N		H	Place of Clearing
2	O	TRAD	N		B	Place of Trade

DEFINITION

This qualified generic field specifies:

CLEA	Place of Clearing	Place at which the trade is cleared (Central Counterparty).
TRAD	Place of Trade	Place at which the order was traded, directly by the instructing party or not.

CODES

In option B, , if Data Source Scheme is not present, Place Code must contain one of the following codes `(Error code(s): K94)`:

EXCH	Stock Exchange	Place of trade is a stock exchange.
OTCO	Over The Counter	Place of trade is over the counter.
PRIM	Primary Market	Place of trade is the primary market.
SECM	Secondary Market	Place of trade is the secondary market.
VARI	Various	Trade was executed on various places.

NETWORK VALIDATED RULES

Identifier Code must be a registered BIC `(Error code(s): T27, T28, T29, T45)`.

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

USAGE RULES

When Place Code is OTCO, Narrative, if present, must specify the system. When Place Code is EXCH, Narrative, if present, must specify the Market Identifier Code (MIC).

A cross-exchange netted transaction is to be identified by the combination of Various (Place field :94B::TRAD//VARI) and Netting (Indicator field :22F::SETR//NETT).

USAGE GUIDELINES

EXAMPLES

`:94B::TRAD//EXCH/XNYS`

for the New York Stock Exchange.

15. Field 98A: Date/Time

FORMAT

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

PRESENCE

Mandatory in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETT	N		A	Settlement Date/Time
2	O	TRAD	N		A	Trade Date/Time

DEFINITION

This qualified generic field specifies:

SETT	Settlement Date/Time	Date/time at which the financial instruments are to be delivered or received.
TRAD	Trade Date/Time	Date/time at which the trade was executed.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

UTC Indicator must be a valid time expressed as HH[MM] (Error code(s): T39).

Sign must not be used when UTC Indicator is equal to all zeroes (Error code(s): T14).

USAGE RULES

ADEL, Late delivery date is used for pool trades that result from the original TBA's (the original TBA's would be offset by an opposite transaction and replaced by buys or sells of individual pools). It is a date greater than the settlement date stated in the trade, for pools designed as settling late.

Trade Date/Time, when used with format 98C or 98E, must be the local time of the place of trade, for example, of the stock exchange, or of the selling broker for OTC.

MARKET PRACTICE RULES

In addition to the settlement date (ISO 15022 mandatory), trade date is one of the 10 common elements recommended by SMPG for equities and fixed income settlement instructions.

For more details, see the relevant market practice document on **www.smpg.info**.

EXAMPLES

Examples of format option E usage:

- Trade date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 2 tenths of a second

  ```
  :98E::TRAD//20061023123548,2
  ```

- Trade date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 25 hundreds of a second, UTC time +2

  `:98E::TRAD//20061023123548,25/02`

- Trade date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 4

  `:98E::TRAD//20061023123548/N04`

- Trade date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 2h30

  `98E::TRAD//20061023123548/N0230`

16. Field 90a: Price: Deal Price

FORMAT

Option A	:4!c//4!c/15d	(Qualifier)(Percentage Type Code)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DEAL	N		A, B	Deal Price

DEFINITION

This qualified generic field specifies:

DEAL	Deal Price	Price of the traded financial instrument.

Usage Guideline field option restrictions in option B

- **This option will be ignored by the Receiver.**

CODES

In option A, Percentage Type Code must contain one of the following codes `(Error code(s): K90):`

YIEL	Yield	Price expressed as a yield.

CODES

In option B, Amount Type Code must contain one of the following codes `(Error code(s): K90):`

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code `(Error code(s): T52)`.

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. `(Error code(s): T40, T43)`.

USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  ```
  This is an optional non-matching field.
  ASX will accept option A but will only process the Tag if Yield information is in
  cluded with option A, ie:
  90A:DEAL//YIEL/5,9500
  Other codes will be accepted but will be ignored.
  The Deal Price will be derived in the system from the Consideration and any Deal
   Price figures included in this Tag will be ignored.
  If Yield information is not included in this Tag, the Yield will be entered as ze
  ro in the system.
  ```

17. Field 99A: Number Count: Number of Days Accrued

FORMAT

| Option A | :4!c//[N]3!n | (Qualifier)(Sign)(Number) |

PRESENCE

Optional in mandatory sequence B

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DAAC	N		A	Number of Days Accrued

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

| DAAC | Number of Days Accrued | Number of days used for calculating the accrued interest amount. |

NETWORK VALIDATED RULES

When Sign is present, Number must not be zero `(Error code(s): T14)`.

USAGE RULES

Sign must be present when Number is negative.

18. Field 35B: Identification of the Financial Instrument

FORMAT

| Option B | [ISIN1!e12!c] | (Identification of Security) |
| | [4*35x] | (Description of Security) |

PRESENCE

Mandatory in mandatory sequence B

DEFINITION

This field identifies the financial instrument.

NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present (Error code(s): T17).

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of upper-case letters only (Error code(s): T12).

USAGE RULES

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used, one of the following codes must be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.
[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

MARKET PRACTICE RULES

When available, ISIN must be used.

USAGE GUIDELINES

Additional rule(s) for this field

• **Comment:**

```
:35B:ISIN AU0000XQLQC8
```

19. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

FIA   Financial Instrument Attributes

20. Field 94B: Place: Place of Listing

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PLIS	N		B	Place of Listing

DEFINITION

This qualified generic field specifies:

PLIS   Place of Listing   Place where the referenced financial instrument is listed.

CODES

If Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

EXCH   Stock Exchange   Place of listing is a stock exchange.

OTCO   Over The Counter   Place of listing is over the counter.

NETWORK VALIDATED RULES

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

USAGE RULES

Place of Listing is to be identified by its Market Identifier Code (MIC).

EXAMPLES

`:94B::PLIS//EXCH/XNYS`

21. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(`Error code(s): T89`)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MICO	N		F	Method of Interest Computation Indicator
2	O	FORM	N		F	Form of Securities Indicator
3	O	PFRE	N		F	Payment Frequency Indicator
4	O	PAYS	N		F	Payment Status Indicator
5	O	CFRE	N		F	Variable Rate Change Frequency Indicator

DEFINITION

This qualified generic field specifies:

CFRE	Variable Rate Change Frequency Indicator	Specifies the frequency of change to the variable rate of an interest bearing instrument.
FORM	Form of Securities Indicator	Specifies the form of the financial instrument.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
PAYS	Payment Status Indicator	Specifies the status of the payment of a financial instrument at a particular time, as agreed with the issuer.
PFRE	Payment Frequency Indicator	Specifies the frequency of a payment.

CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes (`Error code(s): K22`):

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided

by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.

A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.
A012	30E2/360 or Eurobond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eurobond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.

| A014 | Actual/365NL or Actual/365 No Leap | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. |
| OTHR | Other | Other method than A001-A014. See Narrative. |

CODES

If Qualifier is FORM and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

| BEAR | Bearer Security | Financial instruments are in bearer form. |
| REGD | Registered Security | Financial instruments are in registered form. |

CODES

If Qualifier is PFRE and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

ANNU	Annual	Payment frequency is annual.
MNTH	Monthly	Payment frequency is monthly.
QUTR	Quarterly	Payment frequency is quarterly.
SEMI	Semi-Annual	Payment frequency is semi-annual.
WEEK	Weekly	Payment frequency is weekly.

CODES

If Qualifier is PAYS and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

FULL	Fully Paid	Financial instrument is fully paid.
NILL	Nil Paid	Financial instrument is nil paid.
PART	Partially Paid	Financial instrument is partially paid.

CODES

If Qualifier is CFRE and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

ANNU	Annual	Frequency is annual.
MNTH	Monthly	Frequency is monthly.
QUTR	Quarterly	Frequency is quarterly.
SEMI	Semi-Annual	Frequency is semi-annual.
WEEK	Weekly	Frequency is weekly.

22. Field 12a: Type of Financial Instrument

FORMAT

Option A	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Instrument Code or Description)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Instrument Type Code)
Option C	:4!c//6!c	(Qualifier)(CFI Code)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CLAS	N		A, C	Classification Type
2	O	OPST	N		B	Option Style
3	O	OPTI	N		B	Option Type

DEFINITION

This qualified generic field specifies:

CLAS	Classification Type	Classification type of the financial instrument, for example, ISO Classification of Financial instrument (CFI).
OPST	Option Style	Specifies how an option can be exercised.
OPTI	Option Type	Specifies whether it is a call option or a put option.

CODES

In option B, if Qualifier is OPST and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes `(Error code(s): K12)`:

AMER	American Style	Option can be exercised before or on expiry date.
EURO	European Style	Option can be exercised on expiry date only.

CODES

In option B, if Qualifier is OPTI and Data Source Scheme is not present, Instrument Type Code must contain one of the following codes `(Error code(s): K12)`:

CALL	Call Option	A right to buy a defined quantity of an asset by a certain date at an agreed price.
PUTO	Put Option	A right to sell a defined quantity of an asset by a certain date at an agreed price.

USAGE RULES

When option C is used, CFI code must contain a valid ISO CFI code.

To use the codes associated with the ISITC code for security type, /ASCT/, Data Source Scheme must be ISIT and Instrument Code or Description must contain a valid ISITC security type code.

EXAMPLES

```
:12C::CLAS//ESVUFR
```

(CFI code for equity, common share, voting rights, unrestricted, fully paid and registered).

23. Field 11A: Currency: Currency of Denomination

FORMAT

Option A   :4!c//3!a   (Qualifier)(Currency Code)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENO	N		A	Currency of Denomination

DEFINITION

This qualified generic field specifies:

DENO	Currency of Denomination	Currency in which a financial instrument is currently denominated.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code `(Error code(s): T52).`

24. Field 98A: Date

FORMAT

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

PRESENCE

Optional in optional subsequence B1

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A	Coupon Date
2	O	EXPI	N		A	Expiry Date
3	O	FRNR	N		A	Floating Rate Note Reset Date
4	O	MATU	N		A	Maturity Date

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
5	O	ISSU	N		A	Issue Date
6	O	CALD	N		A	Call Date
7	O	PUTT	N		A	Put Date
8	O	DDTE	N		A	Dated Date
9	O	FCOU	N		A	First Coupon Date

DEFINITION

This qualified generic field specifies:

CALD	Call Date	Date on which a financial instrument is called away/redeemed before its scheduled maturity date.
COUP	Coupon Date	Next payment date of an interest bearing financial instrument.
DDTE	Dated Date	Date on which an interest bearing financial instrument begins to accrue interest.
EXPI	Expiry Date	Date on which an order expires or at which a privilege or offer terminates.
FCOU	First Coupon Date	First payment date of an interest bearing financial instrument.
FRNR	Floating Rate Note Reset Date	Date on which the interest rate of an interest bearing financial instrument will be/was calculated and reset, according to the terms of the issue.
ISSU	Issue Date	Date on which the financial instrument is issued.
MATU	Maturity Date	Date on which a financial instrument becomes due and assets are to be repaid.
PUTT	Put Date	Date on which a holder of a financial instrument has the right to request redemption of the principal amount prior to its scheduled maturity date.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

25. Field 92A: Rate

FORMAT

Option A	:4!c//[N]15d	(Qualifier)(Sign)(Rate)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRFC	N		A	Previous Factor
2	O	CUFC	N		A	Current Factor
3	O	NWFC	N		A	Next Factor
4	O	INTR	N		A	Interest Rate
5	O	NXRT	N		A	Next Interest Rate
6	O	INDX	N		A	Index Factor
7	O	YTMR	N		A	Yield To Maturity Rate

DEFINITION

This qualified generic field specifies:

CUFC	Current Factor	Rate expressed as a decimal between 0 and 1 defining the outstanding principal of the financial instrument (for factored securities).
INDX	Index Factor	Public index rate used for inflation adjustment.
INTR	Interest Rate	Annual rate of a financial instrument.
NWFC	Next Factor	Rate expressed as a decimal between 0 and 1 that will be applicable as of the next factor date and defines the outstanding principal of the financial instrument (for factored securities).
NXRT	Next Interest Rate	Interest rate applicable to the next interest payment period in relation to variable rate instruments.
PRFC	Previous Factor	Rate expressed as a decimal between 0 and 1 that was applicable before the current factor and defines the outstanding principal of the financial instrument (for factored securities).
YTMR	Yield To Maturity Rate	Rate of return anticipated on a bond when held until maturity date.

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

When Sign is present, Rate must not be zero `(Error code(s): T14)`.

USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

26. Field 13a: Number Identification

FORMAT

Option A	:4!c//3!c	(Qualifier)(Number Id)
Option B	:4!c/[8c]/30x	(Qualifier)(Data Source Scheme)(Number)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	COUP	N		A, B	Coupon Number
2	O	POOL	N		B	Pool Number

DEFINITION

This qualified generic field specifies:

COUP	Coupon Number	Number of the next coupon attached/associated with a security.
POOL	Pool Number	Number identifying a group of underlying assets assigned by the issuer of a factored security.

NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' `(Error code(s): T26).`

27. Field 17B: Flag

FORMAT

Option B	:4!c//1!a	(Qualifier)(Flag)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FRNF	N		B	Floating Rate Note Flag
2	O	CALL	N		B	Callable Flag
3	O	PUTT	N		B	Putable Flag

DEFINITION

This qualified generic field specifies:

CALL	Callable Flag	Indicates whether the issuer has the right to repay the financial instrument prior to maturity.
FRNF	Floating Rate Note Flag	Indicates whether the interest rate of an interest bearing instrument is reset periodically.

PUTT	Putable Flag	Indicates whether the holder has the right to ask for redemption of the financial instrument prior to final maturity.

CODES

Flag must contain one of the following codes `(Error code(s): K17)`:

N	No	No.
Y	Yes	Yes.

28. Field 90a: Price

FORMAT

Option A	:4!c//4!c/15d	(Qualifier)(Percentage Type Code)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	INDC	N		A, B	Indicative Price
	or	MRKT	N		A, B	Market Price
2	O	EXER	N		A, B	Exercise Price

DEFINITION

This qualified generic field specifies:

EXER	Exercise Price	1. Price at which the security will be purchased/sold if warrant is exercised, represented either as an actual amount (option B) or a percentage (option A).
		2. Price at which a bond is converted, represented either as an actual amount (option B) or a percentage (option A).
		3. Strike price of an option, represented either as an actual amount (option B) or a percentage (option A).
INDC	Indicative Price	Estimated price, for example, for valuation purposes.
MRKT	Market Price	Last reported/known price of a financial instrument in a market.

CODES

In option A, Percentage Type Code must contain one of the following codes `(Error code(s): K90):`

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

In option B, Amount Type Code must contain one of the following codes `(Error code(s): K90)`:

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

Currency Code must be a valid ISO 4217 currency code `(Error code(s): T52)`.

USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

29. Field 36B: Quantity of Financial Instrument

FORMAT

Option B	:4!c//4!c/15d	(Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MINO	N		B	Minimum Nominal Quantity (Minimum Nominal Value)
2	O	SIZE	N		B	Contract Size

DEFINITION

This qualified generic field specifies:

MINO	Minimum Nominal Quantity (Minimum Nominal Value)	Minimum nominal quantity of financial instrument that must be purchased/sold.

SIZE	Contract Size	Ratio or multiplying factor used to convert one contract into a financial instrument quantity.

CODES

Quantity Type Code must contain one of the following codes `(Error code(s): K36)`:

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.
UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

30. Field 35B: Identification of the Financial Instrument

FORMAT

Option B	[ISIN1!e12!c]	(Identification of Security)
	[4*35x]	(Description of Security)

PRESENCE

Optional in optional subsequence B1

DEFINITION

This field identifies the underlying financial instrument.

NETWORK VALIDATED RULES

At least Identification of a Security (Subfield 1) or Description of Security (Subfield 2) must be present; both may be present `(Error code(s): T17)`.

ISIN is used at the beginning of Identification of Security (Subfield 1) and must be composed of uppercase letters only `(Error code(s): T12)`.

USAGE RULES

The financial Instrument field 35B in the Financial Instrument Attributes subsequence must only be used for the identification of the underlying instrument(s) of a derivative. It must not be used, for example, for the listing of the underlying securities of an index.

When used in Description of Security (Subfield 2), codes must start and end with a slash '/'.

When an ISIN identifier is not used, one of the following codes must be used as the first characters of the Description of Security (Subfield 2):

[/2!a/]	The ISO two-digit country code, followed by the national scheme number.
[/TS/]	Followed by the ticker symbol.

[/XX/]	Bilaterally agreed or proprietary scheme which may be further identified by a code or short description identifying the scheme used.
[/4!c/]	Code identifying the type of security identifier used. This code must be one published by ISO 20022 (ExternalFinancialInstrumentIdentificationTypeCode).

MARKET PRACTICE RULES

When available, ISIN must be used.

EXAMPLES

An ISIN will be identified as follows:

:35B:ISIN US0123456704

A SEDOL will be identified as follows:

:35B:/GB/0123456

A CUSIP will be identified as follows:

:35B:/US/012345670

A proprietary scheme will be identified as follows:

:35B:/XX/SCHEMEUSED 0123456700

31. Field 70E: Narrative: Financial Instrument Attribute Narrative

FORMAT

Option E   :4!c//10*35x   (Qualifier)(Narrative)

PRESENCE

Optional in optional subsequence B1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FIAN	N		E	Financial Instrument Attribute Narrative

DEFINITION

This qualified generic field specifies:

FIAN	Financial Instrument Attribute Narrative	Provides additional information about the financial instrument in narrative form.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

32. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional subsequence B1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

FIA   Financial Instrument Attributes

33. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		F	Processing Indicator
2	O	RPOR	N		F	Reporting Indicator
3	O	PRIR	N		F	Priority Indicator
4	O	BORR	N		F	Automatic Borrowing Indicator
5	O	TTCO	N		F	Trade Transaction Condition Indicator
6	O	INCA	N		F	Investor Capacity Indicator
7	O	TRCA	N		F	Party Capacity Indicator
8	O	PRIC	N		F	Type of Price Indicator

DEFINITION

Usage Guideline restrictions for this field

• **This field will be ignored by the Receiver.**

This qualified generic field specifies:

BORR	Automatic Borrowing Indicator	Specifies the condition for automatic borrowing.
INCA	Investor Capacity Indicator	Role of the investor in the transaction.
PRIC	Type of Price Indicator	Specifies the type of transaction price.
PRIR	Priority Indicator	Specifies the execution priority of the instruction.
PROC	Processing Indicator	Specifies additional information relative to the processing of the trade.
RPOR	Reporting Indicator	Indicates information with regards to reporting.
TRCA	Party Capacity Indicator	Specifies the role of the party in the transaction.
TTCO	Trade Transaction Condition Indicator	Specifies the conditions under which the order/trade was executed.

CODES

If Qualifier is PROC and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| CLOP | Close Position | Trade is to close a position. |
| OPEP | Open Position | Trade is to open a position. |

CODES

If Qualifier is RPOR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

DEFR	Deferred Report	The report is deferred, for example, because the order was executed in partial fills.
EXCH	Stock Exchange	Trade details are to be reported to a stock exchange. This stock exchange is identified in the Other Parties sequence.
TRRE	Trade Details Reported	Trade details are to be reported to a regulatory organisation. This regulatory organisation is identified in the Other Parties sequence.

CODES

If Qualifier is BORR and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

LAMI	Last Resort Borrowing	Only last resort borrowing should be considered to make settlement occur.
NBOR	No Automatic Borrowing	No automatic borrowing should take place.
YBOR	Automatic Borrowing	Automatic borrowing should take place to effect settlement in case of insufficient financial instruments.

CODES

If Qualifier is TTCO and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

BCBL	Board Lots	Trade was executed on board lots; not set for odd lots (UK specific).
BCBN	Bad Names	Trade was executed on bad names, not set for good names (UK specific).
BCFD	Form of Delivery	Not for foreign registration when unset (UK specific).
BCPD	Place of Delivery	In country of incorporation when unset (UK specific).
BCRO	Result of Option When Set	Result of option when set (UK specific).
BCRP	Result of Repo When Set	Result of repo when set (UK specific).
CBNS	Cum Bonus	Trade was executed cum bonus.
CCPN	Cum Coupon	Trade was executed cum coupon.
CDIV	Cum Dividend	Trade was executed cum dividend.
CRTS	Cum Rights	Trade was executed cum rights.
CWAR	Cum Warrants	Trade was executed cum warrants.
GTDL	Guaranteed Delivery	Delivery of the financial instrument on settlement date is guaranteed.
MAPR	Market Price	The trade was executed at market price.
NEGO	Negotiated Trade	A negotiated trade is a trade for which the price is not the one quoted but an **improved** one that is, negotiated price.
NMPR	Non-Market Price	The trade was executed outside of **normal** market conditions (for example, in the case of an iceberg order).
SPCU	Special Cum Dividend	Trade was executed with a special cum dividend, that is, buying after the ex date and getting the dividend.
SPEX	Special Ex Dividend	Trade was executed with a special ex dividend, that is, selling before the ex date without the coupon.
XBNS	Ex Bonus	Trade was executed ex bonus.
XCPN	Ex Coupon	Trade was executed ex coupon.
XDIV	Ex Dividend	Trade was executed ex dividend.
XRTS	Ex Rights	Trade was executed ex rights.
XWAR	Ex Warrants	Trade was executed ex warrants.

CODES

If Qualifier is INCA and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

ELIG	Eligible Counterparty	MiFID classification of counterparty. Eligible customers are the most sophisticated level of investor, able to opt out of some of the protections afforded by conduct of business rules defined under MiFID.
PROF	Professional Client	MiFID classification of counterparty. Professional customers are, for example, investment firms, credit institutions, insurance companies.

| RETL | Retail Client | MiFID classification of counterparty. Retail customers are the least sophisticated level of investor. |

CODES

If Qualifier is TRCA and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22):`

INFI	Investment Firm	Any legal person whose regular occupation or business is the provision of one or more investment services to third parties and/or the performance of one or more investment activities on a professional basis.
MKTM	Market Maker	Dealer or specialist that is trading for their own account in the OTC market. Market makers are expected to maintain an orderly market by being available to buy or sell.
MLTF	Multi-Lateral Trading Facility	Multilateral trading facility (MTF) is a multilateral system which brings together multiple third-party buying and selling interests in financial instruments in a way that results in a contract.
RMKT	Regulated Market	A regulated market is a market on which financial instruments can be traded according to rules defined by the stock exchange.
SINT	Systematic Internaliser	Firms which, on an organised, frequent and systematic basis, deal on their own account by executing client orders outside a regulated market or an MTF. SIs have the obligation to provide, and make public, a definite bid and offer quote for liquid securities.
TAGT	Transfer Agent	The party appointed by the Fund Management Company. It updates records of investor accounts to reflect the daily investor purchases, redemptions, switches, transfers, and re-registrations. It ensures the timely settlement of transactions, and may provide tax information to the investor and/or to its intermediaries. It may calculate, collect, and rebate commissions. It prepares and distributes confirmations reflecting transactions, resulting in unit or cash account movements to the investor or the investor's intermediary. It responds to inquiries concerning account status, and processes the income distribution.

CODES

If Qualifier is PRIC and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22):`

| AVER | Average Price | Price is an average price. |

CODES

If Qualifier is PRIR and Data Source Scheme is not present, Indicator must contain a numerical value in the range 0001 - 9999 where 0001 refers to the highest priority .

USAGE RULES

For Qualifier INCA, the use of the codes needs to be bi-laterally agreed.

34. Field 11A: Currency: Currency to Sell

FORMAT

Option A	:4!c//3!a	(Qualifier)(Currency Code)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIS	N		A	Currency to Sell

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

FXIS	Currency to Sell	Account servicer is instructed to sell the indicated currency in order to obtain the necessary currency to fund the transaction within this instruction message.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code `(Error code(s): T52)`.

35. Field 25D: Status

FORMAT

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

PRESENCE

Optional in mandatory sequence B

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	MTCH	N		D	Matching Status
2	O	AFFM	N		D	Affirmation Status

DEFINITION

> **Usage Guideline restrictions for this field**
>
> • **This field will be ignored by the Receiver.**

This qualified generic field specifies:

AFFM	Affirmation Status	Provides the affirmation status of the confirmation at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.
MTCH	Matching Status	Provides the matching status of the instruction at the time the settlement instruction was sent. ETC - Electronic Trade Confirmation - status or status reported between the trading parties prior to the sending of settlement instructions.

CODES

If Qualifier is MTCH and Data Source Scheme is not present, Status Code must contain one of the following codes `(Error code(s): K25)`:

MACH	Matched	Instruction has been matched.
NMAT	Unmatched	Instruction has not been matched.

CODES

If Qualifier is AFFM and Data Source Scheme is not present, Status Code must contain one of the following codes `(Error code(s): K25)`:

AFFI	Affirmed	Status of the transaction is affirmed.
NAFI	Unaffirmed	Status of the transaction is unaffirmed.

36. Field 70E: Narrative

FORMAT

Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in mandatory sequence B

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FXIN	N		E	FX Instructions Narrative
2	O	SPRO	N		E	Settlement Instruction Processing Narrative

DEFINITION

> **Usage Guideline restrictions for this field**
>
> • **This field will be ignored by the Receiver.**

This qualified generic field specifies:

FXIN	FX Instructions Narrative	Provides additional details pertaining to foreign exchange instructions.
SPRO	Settlement Instruction Processing Narrative	Provides additional settlement processing information which can not be included within the structured fields of the message.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

37. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in mandatory sequence B

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

TRADDET   Trade Details

38. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in mandatory sequence C

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

FIAC   Financial Instrument/Account

39. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument to be Settled

FORMAT

| Option B | :4!c//4!c/15d | (Qualifier)(Quantity Type Code)(Quantity) |

PRESENCE

Mandatory in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETT	N	C13	B	Quantity of Financial Instrument to be Settled

DEFINITION

This qualified generic field specifies:

| SETT | Quantity of Financial Instrument to be Settled | Quantity of financial instrument to be settled. |

CODES

Quantity Type Code must contain one of the following codes (Error code(s): K36):

| FAMT | Face Amount | Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument. |
| UNIT | Unit Number | Quantity expressed as a number, for example, a number of shares. |

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (Error code(s): T40, T43).

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**

```
:36B::SETT//FAMT/1000000,00 or
SETT//UNIT/1000000,00
The ASX will accept both FAMT and UNIT
```

40. Field 70D: Narrative: Denomination Choice

FORMAT

Option D   :4!c//6*35x   (Qualifier)(Narrative)

PRESENCE

Optional in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DENC	N		D	Denomination Choice

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

DENC   Denomination Choice   Provides the denominations to be delivered/received.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

41. Field 13B: Number Identification: Certificate Number

FORMAT

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

PRESENCE

Optional in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CERT	N		B	Certificate Number

DEFINITION

This qualified generic field specifies:

CERT	Certificate Number	Unique and unambiguous number of a financial instrument certificate or other document of title.

NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

USAGE RULES

Data Source Scheme must not be used when Number is ISO 8532, Securities - Format for transmission of certificate numbers.

42. Field 95a: Party: Account Owner

FORMAT

Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)

PRESENCE

Optional in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACOW	N		P, R	Account Owner

DEFINITION

This qualified generic field specifies:

ACOW	Account Owner	Party that owns the account.

In option P, Identifier Code specifies a BIC. For more details, see the *Standards MT General Information*.

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

NETWORK VALIDATED RULES

Identifier Code must be a registered BIC `(Error code(s): T27, T28, T29, T45)`.

Proprietary code (Format Option R) must not start or end with a slash '/' and must not contain two consecutive slashes '//' `(Error code(s): T26)`.

43. Field 97a: Account: Safekeeping Account

FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code)(Account Number)

PRESENCE

Mandatory in mandatory sequence C

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SAFE	N		A, B	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.

In option B, Account Type Code specifies the type of account needed to fully identify the account.

CODES

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Account Number.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  ```
  If Option A is included with a valid ACLR mnemonic that has relevant relationships
   in place, the transaction will be entered for that mnemonic.
  :97A::SAFE//ABCD20
  All other usage will result in the transaction being entered for the default ACLR
   Branch attached to the BIC.
  ```

44. Field 94a: Place: Place of Safekeeping

FORMAT

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

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option F	:4!c//4!c/4!a2!a2!c[3!c]	(Qualifier)(Place Code)(Identifier Code)

PRESENCE

Optional in mandatory sequence C

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		B, C, F	Place of Safekeeping

DEFINITION

> **Usage Guideline restrictions for this field**
>
> • **This field will be ignored by the Receiver.**

This qualified generic field specifies:

SAFE	Place of Safekeeping	Location where the financial instruments are/will be safekept.

CODES

In option B, , if Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):

SHHE	Shares Held Else-where	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

CODES

In option F, Place Code must contain one of the following codes (Error code(s): K94):

CUST	Local Custodian	Financial instruments held at a local custodian.
ICSD	International Central Securities Depository	Financial instruments held at an International Central Securities Depository.
NCSD	National Central Securities Depository	Financial instruments held at a National Central Securities Depository.
SHHE	Shares Held Else-where	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

Narrative (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' (Error code(s): T26).

USAGE RULES

The Place of Safekeeping functionality in the settlement instructions is only to be used by global custodians that allow their clients to specify where the securities are to be held, for example, in an ICSD account versus an account at the local CSD.

MARKET PRACTICE RULES

When used (see usage rule), unless special arrangements exist between the account servicer and the account owner, it is recommended to use the place of safekeeping field following the market practice described below:

- :94F::SAFE//NCSD: an NCSD's BIC will be used for domestic and NCSD to NCSD settlement instructions.

- :94F::SAFE//ICSD: an ICSD's BIC will be used for ICSD internal, ICSD/local and ICSD to ICSD settlement instructions.

- :94F::SAFE//CUST: applicable, for instance, when the account servicer is a global custodian and provides the account owner with a position reporting at global custodian's agents' level. When instructing, the fund manager would therefore mention, as a place of safekeeping, the BIC of the global custodian's agent on the market.

Absence of place of safekeeping means that:

- The place of safekeeping info is kept by the account servicer (SLA, account structure, ETC.) and should not be provided by the account owner.

- The place of safekeeping is the counterparty's place of settlement field 95P::PSET//. The transaction is therefore domestic (to an NCSD) or internal to an ICSD.

For more details, see the relevant market practice document on **www.smpg.info**.

45. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional subsequence C1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

BREAK   Quantity Breakdown

46. Field 13B: Number Identification: Lot Number

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Lot Number

DEFINITION

This qualified generic field specifies:

LOTS	Lot Number	Number identifying a lot constituting the financial instrument.

NETWORK VALIDATED RULES

Number (Format Option B) must not start or end with a slash '/' and must not contain two consecutive slashes '//' `(Error code(s): T26)`.

47. Field 36B: Quantity of Financial Instrument: Quantity of Financial Instrument In The Lot

FORMAT

Option B	:4!c//4!c/15d	(Qualifier)(Quantity Type Code)(Quantity)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		B	Quantity of Financial Instrument In The Lot

DEFINITION

This qualified generic field specifies:

LOTS	Quantity of Financial Instrument In The Lot	Quantity of financial instruments that is part of the lot described.

CODES

Quantity Type Code must contain one of the following codes `(Error code(s): K36)`:

AMOR	Amortised Value	Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.
FAMT	Face Amount	Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

UNIT	Unit Number	Quantity expressed as a number, for example, a number of shares.

NETWORK VALIDATED RULES

The integer part of Quantity must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

USAGE RULES

The total of the lots provided in the message must add up to the quantity to be settled (:36B::SETT).

48. Field 98a: Date/Time: Lot Date/Time

FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)
Option E	:4!c//8!n6!n[,3n][/[N]2!n[2!n]]	(Qualifier)(Date)(Time)(Decimals)(UTC Indicator)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A, C, E	Lot Date/Time

DEFINITION

This qualified generic field specifies:

LOTS	Lot Date/Time	Date/time at which the lot was purchased.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD `(Error code(s): T50)`.

Time must be a valid time expressed as HHMMSS `(Error code(s): T38)`.

UTC Indicator must be a valid time expressed as HH[MM] `(Error code(s): T39)`.

Sign must not be used when UTC Indicator is equal to all zeroes `(Error code(s): T14)`.

EXAMPLES

Examples of format option E usage:

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 2 tenths of a second

  `:98E::LOTS//20061023123548,2`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, 25 hundreds of a second, UTC time +2

  `:98E::LOTS//20061023123548,25/02`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 4

  `:98E::LOTS//20061023123548/N04`

- Lot date/time is the 23rd of October 2006, at 12:35 and 48 seconds, UTC time - 2h30

  `:98E::LOTS//20061023123548/N0230`

49. Field 90a: Price: Book/Lot Price

FORMAT

Option A	:4!c//4!c/15d	(Qualifier)(Percentage Type Code)(Price)
Option B	:4!c//4!c/3!a15d	(Qualifier)(Amount Type Code)(Currency Code)(Price)

PRESENCE

Optional in optional subsequence C1

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	LOTS	N		A, B	Book/Lot Price

DEFINITION

This qualified generic field specifies:

LOTS	Book/Lot Price	Price at which the lot was purchased.

CODES

In option A, Percentage Type Code must contain one of the following codes `(Error code(s): K90)`:

DISC	Discount	Price expressed as the number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PRCT	Percentage	Price expressed as a percentage of par.
PREM	Premium	Price expressed as the number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
YIEL	Yield	Price expressed as a yield.

CODES

In option B, Amount Type Code must contain one of the following codes `(Error code(s): K90)`:

ACTU	Actual Amount	Price expressed as an amount of currency per unit or per share.
DISC	Discount	Price expressed as a discount amount.
PREM	Premium	Price expressed as a premium.

NETWORK VALIDATED RULES

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

The integer part of Price must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. (Error code(s): T40, T43).

USAGE RULES

The number of decimal digits in Price is not validated against the currency specified.

50. Field 22F: Indicator: Type of Price Indicator

FORMAT

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

PRESENCE

Optional in optional subsequence C1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PRIC	N		F	Type of Price Indicator

DEFINITION

This qualified generic field specifies:

PRIC   Type of Price Indicator   Specifies the type of transaction price.

CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

AVER   Average Price   Price is an average price.

51. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional subsequence C1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

BREAK   Quantity Breakdown

52. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in mandatory sequence C

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

FIAC   Financial Instrument/Account

53. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional sequence D

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

REPO   Two Leg Transaction Details

54. Field 98a: Date/Time

FORMAT

Option A	:4!c//8!n	(Qualifier)(Date)
Option B	:4!c/[8c]/4!c	(Qualifier)(Data Source Scheme)(Date Code)
Option C	:4!c//8!n6!n	(Qualifier)(Date)(Time)

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	TERM	N		A, B, C	Closing Date/Time
2	O	RERA	N		A, C	Rate Change Date/Time

DEFINITION

This qualified generic field specifies:

RERA	Rate Change Date/Time	Date/Time at which rate change has taken place.
TERM	Closing Date/Time	Closing date/time or maturity date/time of the transaction.

CODES

In option B, , if Data Source Scheme is not present, Date Code must contain one of the following codes `(Error code(s): K98)`:

OPEN	Open-Dated	Date/time has not been established.

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD `(Error code(s): T50)`.

Time must be a valid time expressed as HHMMSS `(Error code(s): T38)`.

55. Field 22F: Indicator

FORMAT

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

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	RERT	N		F	Rate Type
2	O	MICO	N		F	Method of Interest Computation Indicator
3	O	REVA	N		F	Revaluation Indicator
4	O	LEGA	N		F	Legal Framework Indicator
5	O	OMAT	N		F	Maturity Date Modification Indicator
6	O	INTR	N		F	Interest Payment Indicator

DEFINITION

This qualified generic field specifies:

INTR	Interest Payment Indicator	Specifies whether the interest is to be paid to the collateral giver or taker.
LEGA	Legal Framework Indicator	Legal framework of the transaction.
MICO	Method of Interest Computation Indicator	Specifies the computation method of (accrued) interest of the financial instrument.
OMAT	Maturity Date Modification Indicator	Specifies whether the maturity date of the securities financing transaction may be modified.
RERT	Rate Type	Specifies whether the rate is fixed or variable.
REVA	Revaluation Indicator	Specifies whether the collateral position should be subject to automatic revaluation by the account servicer.

CODES

If Qualifier is RERT and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

FIXE	Fixed	Rate is fixed.
FORF	Forfeit	No specific rate applies to the transaction, only a forfeit.
VARI	Variable	Rate is variable.

CODES

If Qualifier is MICO and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

A001	30/360 (ISDA) or 30/360 (American Basic Rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for US straight and convertible bonds.
A002	30/365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th).
A003	30/Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). The assumed number of days in a year is computed as the actual number

of days in the coupon period multiplied by the number of interest payments in the year.

A004	Actual/360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual/365 (Fixed)	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	Actual/Actual (ICMA)	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi interest period and the intermediate results are summed up.
A007	30E/360 or Eurobond basis	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be a 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	Actual/Actual (ISDA)	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall on a normal year, divided by 365, added to the actual number of days of the interest period that fall on a leap year, divided by 366.
A009	Actual/365L or Actual/Actual (basic rule)	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	Actual/Actual (AFB)	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year sub-periods counting backwards from the end of the coupon period (a year backwards from a 28 Feb being 29 Feb, if it exists). The first of the sub-periods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each sub-period and the intermediate results are summed up.
A011	30/360 (ICMA) or 30/360 (basic rule)	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be a 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 01/01/1999.

A012	30E2/360 or Eu-robond basis model 2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that a 31st is assumed to be a 30th and the 28th Feb of a non-leap year is assumed to be equivalent to a 29th Feb when the first day of the interest period is a 29th, or to a 30th Feb when the first day of the interest period is a 30th or a 31st. The 29th Feb of a leap year is assumed to be equivalent to a 30th Feb when the first day of the interest period is a 30th or a 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on a 30th Feb when the end of the period is a 30th or a 31st, or two days of interest in February when the end of the period is a 29th, or 3 days of interest in February when it is the 28th Feb of a non-leap year and the end of the period is before the 29th.
A013	30E3/360 or Eu-robond basis model 3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that a 31st is assumed to be a 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to a 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be a 30th, even if it is the last day of the maturity coupon period.
A014	Actual/365NL or Actual/365 No Leap	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
OTHR	Other	Other method than A001-A014. See Narrative.

CODES

If Qualifier is REVA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| REVY | Revaluation | Revaluation of collateral position should be performed. |
| REVN | No Revaluation | No revaluation of collateral position should be performed. |

CODES

If Qualifier is LEGA and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| FRAN | Pension Livrée | Relates to the French legal framework for repos, that is, relates to a "Pension Livrée". |

CODES

If Qualifier is OMAT and Data Source Scheme is not present, Indicator must contain one of the following codes (Error code(s): K22):

| MATA | Allowed | Maturity date modification is allowed. |

MATN	Not Allowed	Maturity date modification is not allowed.

CODES

If Qualifier is INTR and Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

GIVE	Collateral Giver	Interest is paid to the collateral giver.
TAKE	Collateral Taker	Interest is paid to the collateral taker.

56. Field 20C: Reference

FORMAT

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

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Reference
2	O	REPO	N		C	Transaction Reference

DEFINITION

This qualified generic field specifies:

REPO	Transaction Reference	Reference common to all the collateral pieces (one or many).
SECO	Second Leg Reference	Reference of the second leg of the transaction.

NETWORK VALIDATED RULES

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

57. Field 92a: Rate

FORMAT

Option A	:4!c//[N]15d	(Qualifier)(Sign)(Rate)
Option C	:4!c/[8c]/24x	(Qualifier)(Data Source Scheme)(Rate Name)

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	VASU	N		C	Variable Rate Support
2	O	REPO	N		A	Repurchase Rate
3	O	RSPR	N		A	Spread Rate
4	O	PRIC	N		A, C	Pricing Rate
5	O	SLMG	N		A	Stock Loan Margin
6	O	SHAI	N		A	Securities Haircut

DEFINITION

This qualified generic field specifies:

PRIC	Pricing Rate	Interest rate to be paid on the transaction amount, as agreed between the counterparties.
REPO	Repurchase Rate	Repurchase rate used to calculate the repurchase amount.
RSPR	Spread Rate	Margin over or under an index that determines the repurchase rate.
SHAI	Securities Haircut	Haircut or valuation factor on the security expressed as a percentage.
SLMG	Stock Loan Margin	Percentage mark-up on a loan consideration used to reflect the lender's risk.
VASU	Variable Rate Support	Index or support rate used together with the spread to calculate the repurchase rate.

In option C, Rate Name specifies the reference rate or basis rate on which a variable rate is based (ex: EONIA, EURIBOR, LIBOR, FEFUND, EURREPO).

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length `(Error code(s): T40, T43)`.

When Sign is present, Rate must not be zero `(Error code(s): T14)`.

USAGE RULES

Sign must be present when Rate is negative.

Except if notified differently in the rate definition, when used with format option A (:4!c//[N]15d), the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).

58. Field 99B: Number Count

FORMAT

Option B	:4!c//3!n	(Qualifier)(Number)

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CADE	N		B	Transaction Call Delay
2	O	TOCO	N		B	Total Number of Collateral Instructions

DEFINITION

This qualified generic field specifies:

CADE	Transaction Call Delay	Minimum number of days' notice a counterparty needs for terminating the transaction.
TOCO	Total Number of Collateral Instructions	Total number of collateral instructions involved in the transaction.

59. Field 19A: Amount

FORMAT

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

PRESENCE

Optional in optional sequence D

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	FORF	N		A	Forfeit Amount
2	O	TRTE	N		A	Termination Transaction Amount
3	O	REPP	N		A	Premium Amount
4	O	ACRU	N		A	Accrued Interest Amount
5	O	DEAL	N		A	Deal Amount
6	O	TAPC	N		A	Termination Amount per Piece of Collateral

DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Amount	Amount of interest that has been accrued in between two periods (for second leg).
DEAL	Deal Amount	Principal amount of a trade (for second leg).
FORF	Forfeit Amount	Fixed amount of money that has to be paid (instead of interest) in the case of a recall or at the closing date.
REPP	Premium Amount	Difference between the amount of money of the first leg and the amount of the second leg of the transaction.

| TAPC | Termination Amount per Piece of Collateral | Amount of money to be settled per piece of collateral to terminate the transaction. |
| TRTE | Termination Transaction Amount | Total amount of money to be settled to terminate the transaction. |

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency (Error code(s): C03, T40, T43).

Currency Code must be a valid ISO 4217 currency code (Error code(s): T52).

When Sign is present, Amount must not be zero (Error code(s): T14).

USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

60. Field 70C: Narrative: Second Leg Narrative

FORMAT

Option C :4!c//4*35x (Qualifier)(Narrative)

PRESENCE

Optional in optional sequence D

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SECO	N		C	Second Leg Narrative

DEFINITION

This qualified generic field specifies:

| SECO | Second Leg Narrative | Provides additional information about the second leg in narrative form. |

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

61. Field 16S: End of Block

FORMAT

Option S 16c

PRESENCE

Mandatory in optional sequence D

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

REPO   Two Leg Transaction Details

62. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in mandatory sequence E

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

SETDET   Settlement Details

63. Field 22F: Indicator: Type of Settlement Transaction Indicator

FORMAT

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

PRESENCE

Mandatory in mandatory sequence E

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETR	N		F	Type of Settlement Transaction Indicator

DEFINITION

This qualified generic field specifies:

SETR   Type of Settlement   Specifies underlying information regarding the type of settlement
                  Transaction Indicator   transaction.

CODES

If Data Source Scheme is not present, Indicator must contain one of the following codes `(Error code(s): K22)`:

TRAD   Trade   Relates to the settlement of a trade.

USAGE RULES

The conditions of the use of the codes for the qualifiers BENE, CASY, CCPT, COLA, COLE, BLOC, DBNM, FXCX, LEOG, NETT, REGT, REPT, RTGS, SETS, STCO, and TRAK must be pre-agreed between account owner and account servicer.

When the code YREG in the registration indicator is present, additional registration details must be specified in the registration details narrative in the Settlement Parties sequence unless already available at the account servicer via standing instruction/SLA.

The cash settlement system codes are to be used only by agents directly involved in the settlement process, such as local settlement agents, CSD's and central banks.

The use of settlement transaction type codes CONV, ISSU, REAL, RELE, NETT, NSYN, MKUP, MKDW, SYND is governed by the existence of a bilateral agreement.

When settlement condition BUTC is used, at least one linkage subsequence A1 must be present with the reference of the sell instruction (may be more than one) to be covered by the concerned buy.

In a cancellation request (field 23G:CANC),:22F::FXCX//FXNO and FXYE indicate whether a forex instructed in the message to be cancelled is also to be cancelled. In a new message (field :23G:NEWM), :22F::FXCX//SINO indicates that a forex standing instruction should NOT apply as an original FX order has been retained.

The modification of a repo or reverse repo instruction, for example, :22F::REPT//RATE must follow the normal cancel and replace settlement process.

For the settlement of two leg transactions (repo, reverse repo, securities lending, securities borrowing, buy sell back, sell buy back), the opening/initiation of the transaction will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo opening	543	REPU
Reverse repo opening	541	RVPO
Triparty repo opening	543	TRPO
Triparty reverse repo opening	541	TRVO
Securities lending initiation	543	SECL
Securities borrowing initiation	541	SECB
Sell-buy back: sell	543	SBBK
Buy-sell back: buy	541	BSBK
Collateral (giver) out: initiation	543	COLO
Collateral (taker) in: initiation	541	COLI

If, following market practices, a closing/return leg needs to be instructed, it will be instructed by sending the below combination of Message Type (MT) and Type of Settlement Transaction (:22F::SETR):

Two leg transaction	Message Type	Type of Settlement Transaction
Repo closing	541	REPU
Reverse repo closing	543	RVPO
Triparty repo closing	541	TRPO
Triparty reverse repo closing	543	TRVO
Securities lending return	541	SECL
Securities borrowing return	543	SECB
Sell-buy back: buy back	541	SBBK
Buy-sell back: sell back	543	BSBK
Collateral (giver) out: return	541	COLO
Collateral (taker) in: return	543	COLI

Note	This is also applicable to MT 540 and 542 for free of payment scenarios.

MARKET PRACTICE RULES

- **Physical settlement:**

  In case of physical receipt at local agent level, the receiving agent must receive a receipt free instruction for reconciliation purposes. If the final beneficiary of the securities uses a global custodian, the receipt free instruction will be sent to the global custodian that will forward it to his receiving agent on the market.

  For physical settlement, settlement condition indicator :22F::STCO//PHYS must be used.

- **Partial settlement:**

  This market practice only applies in markets where partial settlement is allowed.

  If an account owner wants to specify in its original instruction that partial settlement is not allowed, they must use the settlement condition indicator :22F::STCO//NPAR (no partial settlement allowed). Similarly, if a client wants to specify in its original instruction that partial settlement is allowed (for instance, to override a standing instruction not to allow partial settlement), the settlement condition indicator :22F::STCO//PART is to be used.

- **Book Transfer:**

  The use of settlement transaction types :22F::SETR//OWNI, OWNE, INSP and PORT and other book-transfer related fields is governed by a market practice document.

- **Block Trades:**

  The parent transaction must be identified using the indicator field :22F::BLOC//BLPA. The children transactions must be identified using the indicator field :22F::BLOC//BLCH.

For more details, see the relevant market practice document on **www.smpg.info**.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  ```
  This tag contains the trade type indicator.
  Only the TRAD code will be accepted.
  :22F::SETR//TRAD
  ```

64. Field 16R: Start of Block

FORMAT

Option R	16c

PRESENCE

Mandatory in mandatory subsequence E1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

SETPRTY	Settlement Parties

65. Field 95a: Party

FORMAT

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)

PRESENCE

Mandatory in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	DEAG	N	C4, C5	P, Q, R	Delivering Agent
	or	PSET	N	C4, C5	C, P, Q	Place of Settlement

DEFINITION

This qualified generic field specifies:

| DEAG | Delivering Agent | Delivering party that interacts with the place of settlement. |
| PSET | Place of Settlement | Place of Settlement. |

> **Usage Guideline restrictions for this qualifier**
>
> • **Comment:**
>   Under the new protocols introduced by Swift if tag 95R
>   is present with DEAG, then 95P is to be populated with
>   place of settlement BIC code eg; ACLRAU2S

In option C, Country Code specifies in physical settlement transactions the country of settlement. This allows the custodian to direct instructions to a local agent in the country of settlement.

In option P, Identifier Code specifies a BIC. For more details, see the *Standards MT General Information*.

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code `(Error code(s): T73)`.

Identifier Code must be a registered BIC `(Error code(s): T27, T28, T29, T45)`.

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line `(Error code(s): T26)`.

USAGE RULES

Qualifiers used to identify the parties do not specify the business role of the parties but their position in the settlement chain and the relationship which the parties have with one another.

Further explanations and examples are available in the *Category 5 Securities Markets Message Usage Guidelines*.

MARKET PRACTICE RULES

• **10 common elements:**

SMPG recommends that at least three settlement parties be instructed in equity or fixed income receive free or against payment settlement instructions; the place of settlement, the delivering agent and the client of the delivering agent.

The data format for the identification of the delivering agent depends on the market. If no country-specific requirement is available, BIC is recommended.

If the seller is not the direct client of the delivering agent, then an intermediary must also be provided - DECU.

• **Place of settlement:**

The place of settlement is to be understood as the requested place of settlement of the counterparty. The indicated place of settlement in the message is always relating to the counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

Country code should be used for settlement taking place outside of an institution published in the PSET's BIC list. This includes physical deliveries and investment funds not settling at a CSD.

The format and content of the settlement party sequences will comply with the market practices published for the place of settlement included in the message.

For more details, see the relevant market practice document on **www.smpg.info**.

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  ```
  ASX will only accept option R.  All others will be rejected.
  :95R::DEAG/ACLR/Sub-Participant
  Austraclear (ACLR) is always the data source in second sub-field.
  Note that the inclusion of "ACLR" is a change from current usage and will result
   in a rejection if not adhered to
  ```

66. Field 97a: Account: Safekeeping Account

FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option B	:4!c/[8c]/4!c/35x	(Qualifier)(Data Source Scheme)(Account Type Code) (Account Number)

PRESENCE

Conditional (see rule C8) in mandatory subsequence E1

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N		A, B	Safekeeping Account

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

SAFE   Safekeeping Account   Account where financial instruments are maintained.

In option B, Account Type Code specifies the type of account needed to fully identify the account.

CODES

In option B, the Data Source Scheme must be present and Account Type Code must contain the type of account as defined by the party identified in the Data Source Scheme.

USAGE RULES

The account provided is the account of the party specified in this sequence.

MARKET PRACTICE RULES

- **Book transfer:**

  In case of own account internal transfer (:22F::SETR//OWNI), own account external transfer (:22F::SETR//OWNE), portfolio transfer (:22F::SETR//PORT) and in specie transfer (:22F::SETR//INSP), the account of the instructing party at the delivering agent must be provided.

  For more details, see the relevant market practice document on **www.smpg.info**.

67. Field 98a: Date/Time: Processing Date/Time

FORMAT

| Option A | :4!c//8!n | (Qualifier)(Date) |
| Option C | :4!c//8!n6!n | (Qualifier)(Date)(Time) |

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		A, C	Processing Date/Time

DEFINITION

Usage Guideline restrictions for this field

- **This field will be ignored by the Receiver.**

This qualified generic field specifies:

| PROC | Processing Date/Time | Date/time at which the instruction was processed by the specified party. |

NETWORK VALIDATED RULES

Date must be a valid date expressed as YYYYMMDD (Error code(s): T50).

Time must be a valid time expressed as HHMMSS (Error code(s): T38).

68. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

DEFINITION

Usage Guideline restrictions for this field

• **This field will be ignored by the Receiver.**

This qualified generic field specifies:

PROC   Processing Reference   Reference meaningful to the party identified.

NETWORK VALIDATED RULES

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

69. Field 70a: Narrative

FORMAT

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in mandatory subsequence E1

QUALIFIER

```
(Error code(s): T89)
```

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

Usage Guideline restrictions for this field

• **This field will be ignored by the Receiver.**

This qualified generic field specifies:

DECL	Declaration Details	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
REGI	Registration Details	Provides information required for the registration.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

MARKET PRACTICE RULES

- **Physical settlement:**

   If registration details of the final beneficiary are needed, those will be mentioned in the concerned (buyer) party sequence in the narrative field with qualifier REGI.

   For more details, see the relevant market practice document on **www.smpg.info**.

70. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in mandatory subsequence E1

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

SETPRTY   Settlement Parties

71. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional subsequence E2

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

CSHPRTY   Cash Parties

72. Field 95a: Party

FORMAT

Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

PRESENCE

Mandatory in optional subsequence E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	ACCW	N	C4	P, Q, R	Account With Institution
	or	BENM	N	C4	P, Q, R	Beneficiary of Money
	or	DEBT	N	C4	P, Q, R	Debtor
	or	INTM	N	C4	P, Q, R	Intermediary
	or	PAYE	N	C4	P, Q, R	Paying Institution
2	O	ALTE	N		S	Alternate ID

DEFINITION

This qualified generic field specifies:

ACCW	Account With Institution	Financial institution that services the cash account of the beneficiary customer, if other that the Receiver.
ALTE	Alternate ID	Alternate identification for a party.
BENM	Beneficiary of Money	Ultimate party to be credited with the money.
DEBT	Debtor	Paying agent ordering customer or debtor.
INTM	Intermediary	Financial institution through which the transaction must pass to reach the account with institution.
PAYE	Paying Institution	Party from whose account the payment needs to be done, if different from the Sender's account.

In option P, Identifier Code specifies a BIC. For more details, see the *Standards MT General Information*.

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification which can be used to give an alternate identification of the party identified in the sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in the same sequence.

CODES

In option S, , if Data Source Scheme is not present, Type of ID must contain one of the following codes (Error code(s): K95):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (Error code(s): T73).

Identifier Code must be a registered BIC (Error code(s): T27, T28, T29, T45).

If Qualifier is ACCW, INTM or PAYE, Identifier Code must be a financial institution BIC. This error code applies to all types of BICs referenced in a FIN message including SWIFT BICs, non-SWIFT BICs, Masters, Synonyms, Live destinations and Test & Training destinations (Error code(s): C05).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (Error code(s): T26).

73. Field 97a: Account

FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)
Option E	:4!c//34x	(Qualifier)(International Bank Account Number)

PRESENCE

Optional in optional subsequence E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	CASH	N		A, E	Cash Account
2	O	CHAR	N		A, E	Charges Account
3	O	COMM	N		A, E	Commission Account
4	O	TAXE	N		A, E	Tax Account

DEFINITION

This qualified generic field specifies:

CASH	Cash Account	Account in which cash is maintained.
CHAR	Charges Account	Account to be used for charges/fees if different from the account for payment.
COMM	Commission Account	Account to be used for commission if different from the account for payment and which is held by the party specified in this sequence.
TAXE	Tax Account	Account to be used for taxes if different from the account for payment and which is held by the party specified in this sequence.

USAGE RULES

The account provided is the account of the party specified in this sequence.

74. Field 70a: Narrative

FORMAT

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in optional subsequence E2

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

75. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional subsequence E2

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

CSHPRTY   Cash Parties

76. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional subsequence E3

DEFINITION

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

CODES

This field must contain the following code `(Error code(s): T92)`:

AMT   Amount

77. Field 17B: Flag

FORMAT

Option B   :4!c//1!a   (Qualifier)(Flag)

PRESENCE

Optional in optional subsequence E3

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	ACRU	N		B	Accrued Interest Flag
2	O	STAM	N		B	Stamp Duty Flag
3	O	EXEC	N		B	Brokerage Amount Flag

DEFINITION

This qualified generic field specifies:

ACRU	Accrued Interest Flag	Indicates whether the net proceeds include interest accrued on the financial instrument.
EXEC	Brokerage Amount Flag	Indicates whether the net proceeds include brokerage fees for the transaction.
STAM	Stamp Duty Flag	Indicates whether the net proceeds include stamp duty for the transaction.

CODES

Flag must contain one of the following codes (Error code(s): K17):

N	No	No.
Y	Yes	Yes.

USAGE RULES

Flag is only to be used in a sequence E3 with settlement amount field 19A::SETT//[N]3!a15d as it indicates whether the concerned settlement amount includes the accrued interest and/or the stamp duty amount and/or the brokerage amount.

78. Field 19A: Amount: Settlement Amount

FORMAT

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

PRESENCE

Mandatory in optional subsequence E3

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	SETT	N	C1	A	Settlement Amount

DEFINITION

This qualified generic field specifies:

SETT	Settlement Amount	Total amount of money to be paid or received in exchange for the financial instrument.

NETWORK VALIDATED RULES

The integer part of Amount must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum allowed for the specified currency `(Error code(s): C03, T40, T43)`.

Currency Code must be a valid ISO 4217 currency code `(Error code(s): T52)`.

When Sign is present, Amount must not be zero `(Error code(s): T14)`.

USAGE RULES

Sign is used when the Amount is credited while the practice or the transaction type would normally imply that the Amount should be debited (or vice versa).

USAGE GUIDELINES

Additional rule(s) for this field

- **Comment:**
  `:SETT//AUD0,00`
  `Used for consideration`

EXAMPLES

When a trade is in one currency, for example in COP, and settlement in another currency, for example in USD, if there is a need to provide the countervalue amount in COP of the settlement amount in USD, RESU will be used as follows:

:16R:AMT

:19A::DEAL//COP1000, (deal amount)

:16S:AMT

:16R:AMT

:19A::SETT//USD500,45 (settlement amount in USD)

:19A::RESU//COP1002,45 (countervalue of the settlement amount in COP)

:92B::EXCH//USD/COP/2.01 (1,00 USD = 2.01 COP)

:16S:AMT

79. Field 92B: Rate: Exchange Rate

FORMAT

Option B	:4!c//3!a/3!a/15d	(Qualifier)(First Currency Code)(Second Currency Code)(Rate)

PRESENCE

Optional in optional subsequence E3

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	EXCH	N		B	Exchange Rate

DEFINITION

This qualified generic field specifies:

EXCH   Exchange Rate   Exchange rate between the amount and the resulting amount.

NETWORK VALIDATED RULES

The integer part of Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length (`Error code(s): T40, T43`).

First Currency Code and Second Currency Code must be valid ISO 4217 currency codes (`Error code(s): T52`).

USAGE RULES

The order of the two currencies specified here is independent of the currencies in the amount and re-sulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required.

For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency. (1,00 of First Currency Code = [Rate] of Second Currency Code).

EXAMPLES

The exchange rate between US Dollars and Pounds Sterling can be shown as:

`:92B::EXCH//GBP/USD/1,619 (1,00 GBP = 1,619 USD)`

or as

`:92B::EXCH//USD/GBP/0,618 (1,00 USD = 0,618 GBP)`

80. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional subsequence E3

DEFINITION

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

CODES

This field must contain the following code (`Error code(s): T92`):

AMT   Amount

81. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in mandatory sequence E

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

SETDET   Settlement Details

82. Field 16R: Start of Block

FORMAT

Option R   16c

PRESENCE

Mandatory in optional sequence F

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

OTHRPRTY   Other Parties

83. Field 95a: Party

FORMAT

Option C	:4!c//2!a	(Qualifier)(Country Code)
Option P	:4!c//4!a2!a2!c[3!c]	(Qualifier)(Identifier Code)
Option Q	:4!c//4*35x	(Qualifier)(Name and Address)
Option R	:4!c/8c/34x	(Qualifier)(Data Source Scheme)(Proprietary Code)
Option S	:4!c/[8c]/4!c/2!a/30x	(Qualifier)(Data Source Scheme)(Type of ID)(Country Code)(Alternate ID)

PRESENCE

Mandatory in optional sequence F

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	M	EXCH	N	C4	P, Q, R	Stock Exchange
	or	MEOR	N	C4	P, Q, R	Originator of Message
	or	MERE	N	C4	P, Q, R	Recipient of Message
	or	TRRE	N	C4	P, Q, R	Trade Regulator
	or	INVE	N		C, P, Q, R	Investor
	or	VEND	N	C4, C11	P, Q, R	Vendor
	or	TRAG	N	C4	P, Q, R	Triparty Agent
	or	BRKR	N	C4	P, Q, R	Broker
2	O	ALTE	N		S	Alternate ID

DEFINITION

This qualified generic field specifies:

ALTE	Alternate ID	Alternate identification for a party.
BRKR	Broker	Party that identifies a broker when required (for example, authorized broker, prime broker, etc.).
EXCH	Stock Exchange	Party that identifies the stock exchange.
INVE	Investor	Instructing party, either an individual or organisation, whose assets are being invested.
MEOR	Originator of Message	Party that originated the message, if other than the Sender.
MERE	Recipient of Message	Party that is the final destination of the message, if other than the Receiver.
TRAG	Triparty Agent	Party that handles tri-party transactions.
TRRE	Trade Regulator	Party that identifies the trade regulator.
VEND	Vendor	Vendor of the Settlement Standing Instruction database requested to be consulted through sequence E field :22F::DBNM//VEND.

In option P, Identifier Code specifies a BIC. For more details, see the *Standards MT General Information*.

In option R, Proprietary Code specifies a local national code or market segment code identifying the party.

In option S:

- Type of ID specifies the type of alternate identification which can be used to give an alternate identification of the party identified in the sequence.

- Country Code specifies the country for which the alternate identification is relevant.

- Alternate ID specifies an alternate identification of the party identified in the same sequence.

CODES

In option S, , if Data Source Scheme is not present, Type of ID must contain one of the following codes (`Error code(s): K95`):

ARNU	Alien Registration Number	Number assigned by a government agency to identify foreign nationals.
CCPT	Passport Number	Number assigned by a passport authority.
CHTY	Tax Exempt Identification Number	Number assigned to a tax exempt entity.
CORP	Corporate Identification	Number assigned to a corporate entity.
DRLC	Driver's Licence Number	Number assigned to a driver's licence.
FIIN	Foreign Investment Identity Number	Number assigned to a foreign investor (other than the alien number).
TXID	Tax Identification Number	Number assigned by a tax authority to an entity.

NETWORK VALIDATED RULES

Country Code must be a valid ISO country code (`Error code(s): T73`).

Identifier Code must be a registered BIC (`Error code(s): T27, T28, T29, T45`).

Proprietary code (Format Option R), Alternate ID (Format Option S) and Name and Address (Format Option Q) must not start or end with a slash '/' and must not contain two consecutive slashes '//'. For field formats with more than 1 line, the rule applies for each line (`Error code(s): T26`).

USAGE RULES

The qualifier INVE is to be used only when the investor cannot be a trade counterparty for legal reasons, for example, in Japan where the trust bank arranges the deal with the broker.

When INVE is used with option C, the country code specifies the nationality of the investor, for the settlement of certain securities (that is airlines, defence manufacturers) under the EU legislation.

EXAMPLES

Repetition of Investor (INVE) could be as follows:

`:95Q::INVE//Mr. Smith`

`:95C::INVE//US`

Mr. Smith is the investor and declares to be a US citizen.

84. Field 97A: Account: Safekeeping Account

FORMAT

Option A	:4!c//35x	(Qualifier)(Account Number)

PRESENCE

Conditional (see rule C14) in optional sequence F

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	SAFE	N	C14	A	Safekeeping Account

DEFINITION

This qualified generic field specifies:

SAFE	Safekeeping Account	Account where financial instruments are maintained.

USAGE RULES

The account provided is the account of the party specified in this sequence.

85. Field 70a: Narrative

FORMAT

Option C	:4!c//4*35x	(Qualifier)(Narrative)
Option D	:4!c//6*35x	(Qualifier)(Narrative)
Option E	:4!c//10*35x	(Qualifier)(Narrative)

PRESENCE

Optional in optional sequence F

QUALIFIER

`(Error code(s): T89)`

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	DECL	N		E	Declaration Details
2	O	REGI	N		D	Registration Details
3	O	PACO	N		C	Party Narrative

DEFINITION

This qualified generic field specifies:

DECL	Declaration Details	Provides declaration details narrative relative to the party.
PACO	Party Narrative	Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.
REGI	Registration Details	Provides information required for the registration.

USAGE RULES

Unless bilaterally agreed between the Sender and Receiver, narrative field 70a must not contain information that can be provided in a structured field.

86. Field 20C: Reference: Processing Reference

FORMAT

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

PRESENCE

Optional in optional sequence F

QUALIFIER

(Error code(s): T89)

Order	M/O	Qualifier	R/N	CR	Options	Qualifier Description
1	O	PROC	N		C	Processing Reference

DEFINITION

This qualified generic field specifies:

PROC   Processing Reference   Reference meaningful to the party identified.

NETWORK VALIDATED RULES

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

87. Field 16S: End of Block

FORMAT

Option S   16c

PRESENCE

Mandatory in optional sequence F

DEFINITION

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

CODES

This field must contain the following code (Error code(s): T92):

OTHRPRTY   Other Parties

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