

# National Bank of Belgium - Securities Settlement System NBB - SSS



Information document  
for stakeholders

## SWIFT User Guide Ramses



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Version 3.3

# Contact information

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## General

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## 1. Securities Markets Messages - Introduction

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### 1.1. Overview

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This edition of the SWIFT USER GUIDE provides information on the ISO 15022 & ISO 20022 securities message standards that will be used by the NBB-SSS to communicate with its participants as from the phase 1.

It has been enriched with the messages Ramses will also support when connecting to T2S.

The securities messages standards discussed are:

- Settlement and Reconciliation (S&R) messages;
- Intra-position movement;
- Corporate Action (CA) messages;
- CSD Broadcast Messages.

This manual details the SWIFT Category 5 ISO 15022 MT messages supported by NBB-SSS. For each ISO 20022 message, it also provides a guide line to populate the expected fields.

For the XML messages which are based on the T2S requirements, the messages schemas can be found on the home page of the NBB-SSS team site in the zip file "Schema\_UDFS v1.2.1". The NBB-SSS will also need to adopt coexistence rules to ensure the compatibility between the messages MT and MX. They are implemented in the above schemas.

It focuses on the fields used by the NBB-SSS to ensure both its functions of SSS and CSD. However, readers should consult the SWIFT User Handbook for complete and comprehensive information on the standard.

This version of the document is a draft. It shall be enriched and updated in the coming months to incorporate the participants comments and the potential missing information.

### 1.2. Test environment – phase 1

---

This setup has to be used to connect and test features available in the current environment, ie without T2S.

#### 1.2.1. MT

To send test messages to NBB-SSS, the messages have to be sent to NBBE00000012. The NBB-SSS, will reply via the test BIC NBBE00000012.

The messages sent by the NBB-SSS are free of charge.

The possible configuration is Interact – Store-and-forward.



### 1.2.2. MX

To be able to connect to the NBB-SSS, the participants have to apply a membership to a Close User Group (CUG). The service name of this CUG is: nbbsss.ramses.st!p.

The application must be done via a e-ordering on the Swift web-site.

MVAL is activated. The messages sent by the NBB-SSS are free of charge.

The DN of the NBB-SSS is: ou=m12,o=nbbebebb,o=swift.

The possible configuration is Interact – Store-and-forward.

In the setup of your system, use “Any XML” rather than “MX” as format. Ensure also that the last ASP package is installed on the SAA.

## 1.3. Test environment – phase 2 – community testing

---

This setup has to be used to connect and test features available in the future environment, ie with T2S. This environment will be available as from the 19<sup>th</sup> of October 2015.

### 1.3.1. MT

To send test messages to NBB-SSS, the messages have to be sent to NBBEBEB0M22. The NBB-SSS, will reply via the test BIC NBBEBEB0M22.

The messages sent by the NBB-SSS are free of charge.

The possible configuration is Interact – Store-and-forward.

### 1.3.2. MX

To be able to connect to the NBB-SSS, the participants have to apply a membership to a Close User Group (CUG). The service name of this CUG is: nbbsss.ramses.st!p.

The application must be done via a e-ordering on the Swift web-site.

MVAL is activated. The messages sent by the NBB-SSS are free of charge.

The DN of the NBB-SSS is: ou=m22,o=nbbebebb,o=swift.

The possible configuration is Interact – Store-and-forward.

In the setup of your system, use “Any XML” rather than “MX” as format. Ensure also that the last ASP package is installed on the SAA.

## 1.4. Test environment – phase 2 – Pre-Prod testing

---

This setup has to be used to connect and test features available in the future environment, ie with T2S. This environment will be available as from December 2015.

After the full migration to T2S, this shall be the remaining testing environment for the NBB-SSS participants.

### 1.4.1. MT

To send test messages to NBB-SSS, the messages have to be sent to NBBEBEB0216. The NBB-SSS, will reply via the test BIC NBBEBEB0216.

The messages sent by the NBB-SSS are free of charge.

The possible configuration is Interact – Store-and-forward.

### 1.4.2. MX

To be able to connect to the NBB-SSS, the participants have to apply a membership to a Close User Group (CUG). The service name of this CUG is: nbbsss.ramses.st!p.

The application must be done via a e-ordering on the Swift web-site.

MVAL is activated. The messages sent by the NBB-SSS are free of charge.

The DN of the NBB-SSS is: ou=preprod,o=nbbbebbb,o=swift.

The possible configuration is Interact – Store-and-forward.

In the setup of your system, use “Any XML” rather than “MX” as format. Ensure also that the last ASP package is installed on the SAA.

## 1.5. Production environment – phase 1

---

The following parameters will be activated when the NBB-SSS will migrate to its new system.

Target date: December 2014

### 1.5.1. MT

To send MT messages to the NBB-SSS, the messages have to be sent to NBBEBEBB216.

The NBB-SSS will reply via the BIC: NBBEBEBB216.

The MT lines are open from 06:00 am till 07:40 pm.

The possible configuration is Interact – Store-and-forward.

#### 1.5.2. MX

To be able to connect to the NBB-SSS, the participants have to apply to a membership to a Close User Group (CUG).

The application must be done via a e-ordering on the Swift web-site. The e-ordering for production will be opened as from 01/09/2014.

The service name of the production CUG is: nbbsss.ramses.st.

The production DN of the NBB-SSS is: ou=nbbsss,o=nbbebebb,o=swift.

The possible configuration is Interact – Store-and-forward.

MVAL and reverse billing are activated at CUG level.

In the setup of your system, use “Any XML” rather than “MX” as format.

Ensure also that the last ASP package is installed on the SAA.

The MX lines are open from 00:01 am till 11:59 pm with a 20 minutes maintenance period at 08:00 pm.

### 1.6. Supported Messages

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This section lists the messages processed by the NBB-SSS. It firstly concentrates on the incoming messages then focuses on the outgoing.

Both for incoming and outgoing the ISO 15022 and ISO 20022 are provided.

By default, the NBB-SSS shall implement the T2S version of the ISO 20022 messages.

No DSS "NBBE" will be needed anymore.

#### 1.6.1. Sent by Participants to NBB-SSS

##### 1.6.1.1. ISO 15022

Type	Description
MT540	Receive Free of Payment
MT541	Receive Against Payment
MT542	Delivery Free of Payment
MT543	Delivery Against Payment
MT599	Broadcast Message (free text)

1.6.1.2. ISO 20022

Type	Description
sese.020.001.03	Securities Settlement Cancellation Request
sese.021.001.03	Securities Transaction Status Query
sese.023.001.03	Securities Settlement Transaction Instruction
sese.030.001.03	Securities Settlement Condition Modification Request
semt.013.001.03	Intra Position Movement Instruction

1.6.2. Sent by NBB-SSS to Participants

1.6.2.1. ISO 15022

Type	Description
MT544	Receive Free Confirmation
MT545	Receive Against Payment Confirmation
MT546	Deliver Free Confirmation
MT547	Deliver Against Payment Confirmation
MT548	Transaction Status Advice
MT535	Statement of Holdings
MT536	Statement of Transaction
MT537	Statement of Pending Transaction
MT578	Settlement Allegement Notification
MT564	Announcement of Corporate Action
MT566	Confirmation of Corporate Action
MT599	Broadcast Message

1.6.2.2. ISO 20022

Type	Description
camt.019.001.04	Return Business Day Information
reda.006.001.01	Securities Creation Request
seev.031.002.03	Corporate Action Notification
seev.036.002.03	Corporate Action Confirmation
seev.038.002.03	Corporate Action Narrative
seev.039.002.03	Corporate Action Cancellation Advice
semt.001.001.02	Securities Message Rejection
semt.002.001.05	Custody Statement of Holdings
semt.014.001.03	Intra Position Movement Status Advice
semt.015.001.03	Intra Position Movement Confirmation
semt.016.001.03	Statement of settled intra-position movements
semt.017.001.03	Securities Transaction Posting Report
semt.018.001.03	Securities Transaction Pending Report
semt.019.001.03	Securities Settlement Transaction Allegement Report
semt.020.001.03	Securities Message Cancellation Advice
semt.022.001.03	Securities Settlement Transaction Audit Trail Report
semt.034.001.01	Statement of pending intra-position movements
sese.021.001.03	Securities Transaction Status Query

sese.022.001.03	Securities Status or Statement Query Status Advice
sese.024.001.03	Securities Settlement Transaction Status Advice
sese.025.001.03	Securities Settlement Transaction Confirmation
sese.027.001.03	Securities Transaction Cancellation Request Status Advice
sese.028.001.03	Securities Settlement Transaction Allegement Notification
sese.029.001.01	Securities Allegement Removal Advice
sese.031.001.03	Securities Settlement Condition Modification Status Advice
sese.032.001.03	Securities Settlement Transaction Generation Notification

## 1.7. Participant profile

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The participants can consult the setup of their profile in the Ramses via U2A.

### 1.7.1. Inbound address

Each participant willing to send messages to the NBB-SSS has to provide the NBB-SSS with the BIC or the DN it shall use to send its message.

The choice is exclusive.

### 1.7.2. Outbound addresses

The participants can set up different addresses in function of the type of the messages.

For each type of message, it can opt for BIC or DN. The choice is exclusive.

The following table provide an overview of the 10 groups of messages available:

	Group of messages
1.	Settlement Confirmation and advice
2.	Allegements
3.	Statement of accounts – Daily
4.	Statement of transactions
5.	Statement of pending transactions
6.	Corporate actions notifications
7.	Corporate actions Confirmations
8.	Broadcast Messages
9.	Intra-position movement
10.	Securities
11.	Statement of the day

## 2. Template Messages

This part of the documents describes in details the messages that the NBB-SSS will be able to process.

### 2.1. List of accepted transaction codes

In phase 1, the following ISO transaction code shall be processed by the NBB-SSS. The one marked in "orange" are not available in ISO 15022. The NBB-SSS will replace them by OWNE

As a reminder, those codes are NOT and will NOT be used as matching criteria.

In other respects, as some Transaction Types Codes are not covered in sese.028 and MT578, the use of this Codes in the Instructions will not trigger the creation of the related Allegement messages.

15022	20022	Allowed in instructions 20022	Allegement created by T2S	
COLI	COLI	Y	N	Auto-Collateralisation (from phase 2).
COLO	COLO	Y	N	Auto-Collateralisation (from phase 2).
BSBK	BSBK	Y	Y	Buy Sell Back
CLAI	CLAI	Y	Y	Market Claim
CNCB	CNCB	Y	Y	Central Bank Collateral Operation
COLI	COLI	Y	Y	Collateral In
COLO	COLO	Y	Y	Collateral Out
CONV	CONV	Y	N	Conversion Not used by the NBB-SSS in settlement instruction -> replaced by CORP. Except for conversion of old principal into new strip.
OWNE	CORP	Y	Y	Corporate Action
ETFT	ETFT	Y	Y	Exchange Traded Funds
FCTA	FCTA	Y	N	Factor Update
INSP	INSP	Y	N	Move of Stock
ISSU	ISSU	Y	N	Issuance
MKDW	MKDW	Y	N	Mark-Down Case for Stripping, see Adaptation Plan
MKUP	MKUP	Y	N	Mark-Up Case for Stripping, see Adaptation Plan
NETT	NETT	Y	Y	Netting
NSYN	NSYN	Y	N	Non Syndicated
OWNE	OWNE	Y	Y	External Account Transfer

OWNI	OWNI	Y	Y	Internal Account Transfer
PAIR	PAIR	Y	Y	Pair-Off
PLAC	PLAC	Y	Y	Placement
PORT	PORT	Y	Y	Portfolio Move
REAL	REAL	Y	Y	Realignment
REDI	REDI	Y	N	Withdrawal
REDM	REDM	Y	Y	Redemption Not used by the NBB-SSS in settlement instruction -> replaced by CORP
RELE	RELE	Y	N	Release/Cancellation
REPU	REPU	Y	Y	Repo
RODE	RODE	Y	N	Return of Delivery Without Matching
RVPO	RVPO	Y	Y	Reverse Repo
SBBK	SBBK	Y	N	Sell Buy Back
SBRE	SBRE	Y	N	Borrowing Reallocation
SECB	SECB	Y	Y	Securities Borrowing
SECL	SECL	Y	Y	Securities Lending
SLRE	SLRE	Y	N	Lending Reallocation
SUBS	SUBS	Y	Y	Subscription
SYND	SYND	Y	N	Syndicate of Underwriters
TBAC	TBAC	Y	N	TBA Closing
TRAD	TRAD	Y	Y	Trade
TRPO	TRPO	Y	Y	Triparty Repo
TRVO	TRVO	Y	Y	Triparty Reverse Repo
TURN	TURN	Y	Y	Turnaround

## 2.2. Delivery versus Payment

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The NBB-SSS application functions as an integrated model for the settlement (in Phase 1) of the cash leg of securities transactions.

### 2.2.1. Cash currency

The NBB-SSS identifies as local currency all those currencies that are available (supported) in the Cash Settlement System.  
Currently, it is limited to EUR.

## 2.2.2. Fields presence option

This section clarifies the code convention used to specify the presence of each field in each message.

Type	Presence option
M	Mandatory for SWIFT
S	Optional for SWIFT but mandatory for NBB-SSS
C	Conditional when their presence depends on the presence of other fields
O	Optional for SWIFT and NBB-SSS

## 2.3. MX Header

---

### 2.3.1. Business Application Header (head.001.001.01)

Each MX business message sent to or received from the NBB-SSS has to include a business header.

An ISO 20022 message and its business header are forming a Business Message.

#### 2.3.1.1. Message definition (phase 1)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Fr				M	
FIId/FinInstnId/					
BICFI	11x		Bic of the sender of the message	M	
OTHR	NBBEBEBB216			S	1
To				M	
FIId/FinInstnId/					
BICFI	11x		Bic of the receiver of the message	M	
OTHR	NBBEBEBB216			S	1
BizMsgIdr	16x		Id of the message	M	
MsgDefIdr	16x		ISO 20022 message name	M	
CreDt	YYYY-MM-DDTHH:MM:S		Creation timestamp	M	



MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
	SZ		of the message (ISO Normalised Date Time)		
CpyDplct	DUPL		In case NBB-SSS needs to resend a copy	O	
PssblDplct	true / false		Indicates the possible duplicate	O	
Sgntr/Sgn			Signature of the sender	S	

1. Mandatory from phase 2.

### 2.3.1.2. Example of head.001

This is the header of a sese.023.001.02 (settlement instruction) sent to the NBB-SSS by an instructing party.

In case of test, the BIC of the NBB-SSS has to be adapted according to the targeted testing environment.

At this stage, for the start of the testing, let the field <Sgn> empty.

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>LCHLGB2XXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>NBBEBEBB216</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>LCH1234567890NEW</BizMsgIdr>
  <MsgDefIdr>sese.023.001.02</MsgDefIdr>
  <CreDt>2014-12-17T16:35:47Z</CreDt>
  <Sgntr>
    <Sgn xmlns="http://www.w3.org/2000/09/xmldsig#"></Sgn>
  </Sgntr>
</AppHdr>
```

### 2.3.2. Business File Header (head.002.001.01)

This header enables the users to define an envelope containing several business messages.

#### 2.3.2.1. Message definition (phase 1)

Description of the payload (PyldDesc)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
PyldDtls				M	
PyldIdr	16x		Reference of the file	M	
CreDyAndTm	YYYY-MM-DDTHH:MM:SSZ		Creation timestamp of the file	M	
PssblDplctFlg	true / false		Possible duplicate	O	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
ApplSpfcInf				M	
Sgntr/sgn			Signature of the sender	O	1
TtlNbOfDocs	numeric		Amount of business messages included in the file	M	
PyldTpDtls				M	
Tp	ISO20022			M	
MnfsDtls			repetitive	M	
DocTp	16x		type of docs	M	
NbOfDocs	numeric		Amount of business messages included in the file	M	

1. Optional in Ramses, will be Mandatory for DCP in T2S.

## 2.4. MT 54(0 – 3) Settlement instructions

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:SEME//	16x		Must be unique by instructing party	M	
:23G:	NEWM		CANC PREA		M	1 2
:99B:	:SETT//	3!n		Current Settlement Instruction Number	O	
:99B:	:TOSE//	3!n		Total of Linked Settlement Instructions	O	
:16R:	LINK			Repetitive	O	
:22F:	:LINK//	4!c		Type of link: before, after, with, info	C	3
:20C:	:PREV//	16x	:PCTI// :RELA// :PREA// :POOL// :COMM//		M	4
:16S:	LINK				O	
:16S:	GENL				M	
:16R:	TRADDET				M	
:94B:	:TRAD//EXCH	:4!c/[8c]/4!c/[30x]			O	5
:94H:	:CLEA	:4!c//4!a2!a2!c[3!c]			O	6
:98A:	:SETT//	YYYYMMDD			M	
:98A:	:TRAD//	YYYYMMDD			S	
:35B:		ISIN1!e12!c [4*35x]			M	7
:16R:	FIA				C	
:92A:	:YTMR//	[N]15d			S	8
:16S:	FIA				C	
:22F:	:PRIR//	4!c		can only be 0001 for NBB-SSS 0003 for participants 0004 for participants  0002 is not accepted. It shall be automatically	O	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
				inserted in CCP transactions.		
:22F:	:TTCO//	4!c	CCPN XCPN		O	9
:25D:	:MTCH// MACH			If instruction is sent already matched to the NBBSSS. If this flag is not present, a matching instruction is expected. No exception.	O	
:16S:	TRADDET				M	
:16R:	FIAC				M	
:36B:	:SETT//FAMT/	14d		Quantity expressed as the face amount	M	10
:97A:	:SAFE//	35x			M	
:97A:	:CASH//	35x			O	
:16R:	BREAK				O	
:13B:	LOTS//	30x			C	11
:36B:	LOTS//FAMT/	15d			C	12
:16S:	BREAK				M	
:16S:	FIAC				M	
:16R:	SETDET				M	
:22F:	:STCO//	4!c	NPAR PART	Partial settlement indicator	O	13
:22F:	:STCO//NOMC			No market claims processing required	O	9
:22F:	:SETR//			See the list of accepted ISO Transaction Codes (see section 2.1)	M	14
:22F:	:BENE//	4!c	NBEN YBEN	Change of Beneficial Ownership	O	
:22F:	:SSBT/T2S/	4!c			O	15
:16R:	SETPRTY				M	
:95P:	:PSET//	4!a2!a2!c3!c		It is used to designate the CSD of the counterparty. It must be a BIC11.	M	21
:16S:	SETPRTY				M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	SETPRTY				S	16
:95P:	:DEAG//	4!a2!a2!c[3!c]			M	17
:97A:	:SAFE//	35x			C	18
:70C:	:PACO//	4*35x			O	19
:16S:	SETPRTY				S	
:16R:	SETPRTY				S	16
:95P:	:REAG//	4!a2!a2!c[3!c]			M	17
:97A:	:SAFE//	35x			C	18
:70C:	:PACO//	4*35x			O	19
:16S:	SETPRTY				S	
:16R:	SETPRTY				O	
:95a:	:BUYR/			Option P: /4!a2!a2!c[3!c] Option Q: /4*35x Option R: 4c/34x	M	20
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			C	21
:70C:	:PACO//	4*35x			O	19
:16S:	SETPRTY				O	
:16R:	SETPRTY				O	
:95a:	:SELL/			Option P: /4!a2!a2!c[3!c] Option Q: /4*35x OptionR:4c/34x	M	20
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			C	22
:70C:	:PACO//	4*35x			O	19
:16S:	SETPRTY				O	
:16R:	CSHPRTY				O	
:95P:	DEBT// BENM//	4!a2!a2!c[3!c]			C	
:97A:	CASH//	35x			C	
:16S:	CSHPRTY				O	
:16R:	AMT				C	
:19A:	:SETT//	[N]3!a14d			C	23
:16S:	AMT				C	
:16S:	SETDET				M	
:16R:	OTHRPRTY				C	
:95P:	:MEOR//	4!a2!a2!c[3!c]			M	24
:16S:	OTHRPRTY				C	

Notes

1. Function CANC is used to request the cancellation of an instruction previously sent (the function of the message is CANC).
2. Used to instruct the Party Hold.
3. BEFO/AFTE/WITH/INFO.
4. The Linkage Block relates to the Function of Message.

Warning notice : when we speak about the "T2S instruction reference" it means the value contained in the field :20C::PCTI of the MT548 PACK (this type of message informs that your instruction has been accepted by T2S). When the instruction has not been sent by the Participant (e.g. sent by an electronic platform) the "T2S instruction reference" must be used, following the case, in the field PREA or PREV or RELA or PCTI.

- a) :20C::PREV// in combination with 23G:CANC in case of cancellation.

The field PCTI must be added If the instruction has been sent as already matched, and if the Participant wants to cancel one leg of the transaction.

- b) For the linking of instructions Ramses accepts :20C::PREV// or :20C::RELA// or :20C::PCTI//

- c) :20C::PREA// in combination with 23G:NEWM for the release of the instruction and in combination with 23G:PREA to put the instruction "on hold".

If the instruction has been sent as already matched, and if the Participant wants to hold/release one leg of the transaction, the field PCTI must be added.

- d) :20C::POOL// when instruction is about a POOL transaction.

- e) :20C::COMM// when a common reference is used, it is considered as an optional matching field.

5. Place of trade is a stock exchange. We recommend to indicate the BIC of the stock exchange or the CCP.

## 6. Place of Clearing (Central Counterparty).

7. ISIN code is mandatory, description is optional.
8. Only mandatory in case of an issuance of an ISIN issued under a STEP labeled program. This information is transmitted to the ECB in the daily reporting according to the Step Market Convention.
9. Additional matching field.

10. If a participant wants to cancel a partially settled instruction, the nominal amount that he must mention is the original face amount (NOT the remaining).

11. Restriction reference.

12. Quantity of the Restriction reference.

13. Specifies whether partial settlement is allowed. The type code PART allows the partialling with the cash threshold of 100.000 EUR. The partialling types codes PARC and PARQ are only available in the MX messages.

14. List of accepted ISO transaction codes: section 2.1.

15. Restriction Type. It has to match the Restriction Type of the field 13B:LOTS// in Block BREAK (if present).

16. At least your counterparty must be provided.

17. Mandatory matching field. It must be a "published BIC". For instructions sent to the NBBSSS by an ICP, if the BIC code indicated is a BIC-8 the system shall enrich the information by automatically adding a "XXX". This has an important impact on the matching because if your counterparty ID has a branch code other than "XXX" the matching won't occur.
18. Optional matching field.
19. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.
20. In option P, the buyer/seller is identified by the BIC code. It must be a "published BIC". If the BIC code indicated is a BIC-8 the system shall enrich the information by automatically adding a "XXX". This has an important impact on the matching because if your counterparty uses a branch code other than "XXX" the matching won't occur.  
  
If the BIC code is not available, option Q and R should be used. Option P and R are used as optional matching criteria.  
  
If option R is chosen for Pledges instructions the Data Source Scheme NBBE must be present.  
  
In T2S if the Block SELL is present the Block DEAG is Mandatory and if the Block BUYR is present the Block REAG is Mandatory.
21. If transaction code is COLO and DEAG is also the owner of the safekeeping account this field is used to identify the reference of a Pledge file and this field is mandatory in NBBSSS.
22. If transaction code is COLI and REAG is also the owner of the safekeeping account this field is used to identify the reference of a Pledge file and this field is mandatory in NBBSSS.
23. Mandatory matching field.
24. Case for Electronic Platform. BIC-11 of the sender.

## 2.5. MX – Securities Settlement Transaction Instruction (sese.023.001.03)

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MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
SctiesStlmTxInstr				M	
TxId	16x	:20C::SEME		M	1
StlmTpAndAddtlParams				M	2
SctiesMvmntTp	RECE		Receive	M	3
	DELI		Deliver		
Pmt	APMT		Against Payment	M	4
	FREE		Free		



MX XML Tag	Format	MT Equivalent	Comment	M/ O	Note
CmonId	16x	:20C::COMM//		O	5
CorpActnEvtId	16x			O	
NbCounts				O	6
TtlNb				C	7
CurInstrNb	3!n	:99B::SETT//		C	8
TtlOfLkdInstrs	3!n	:99B::TOSE//		C	9
Lnkgs				O	10
PrcgPos/Cd	4!c	:22F::LINK//		O	11
Ref				M	12
SctiesStlmTxId PoolId	16x	:20C::RELA// :20C::POOL//		M	
RefOwnr	4!a2!a2!c3!c			O	13
TradDtls				M	14
PlcOfTrad/Id/Desc	30X	:94B::TRAD//EXCH		O	15
Cd	EXCH			O	15
TradDt/Dt	XML Date	:98A::TRAD//		S	16
StlmDt/Dt	XML Date	:98A::SETT//		M	17
TradTxCond	CCPN XCPN	:22F::TTCO//		O	18
MtchgSts	MACH	:25D::MTCH//		O	19
FinInstrmId				M	20
ISIN	12!c	:35B:		S	21
Desc	4*35x		O	22	
FinInstrmAttrbts				C	23
YldToMtrtyRate	15d	:92A::YTMR//		S	24
QtyAndAcctDtls				M	25
StlmQty				M	26
FaceAmt	14d	:36B::SETT//FAMT		M	27
AcctOwnr	4!a2!a2!c3!c			O	28
SfkpgAcct	35x	:97A::SAFE//		M	29
CshAcct	34x	:97A::CASH//			

MX XML Tag	Format	MT Equivalent	Comment	M/ O	Note
QtyBrkdwn				O	
LotNb	30x			M	30
LotQty	18d			O	
StlmParams				M	31
HldInd/Ind	true or false			O	
Rsn/Cd	PTYH	:23G:PREA		C	32
Prty	0001	:22F::PRIR//	NBB-SSS	O	33
	0003		Party		
	0004		Party		
SctiesTxTp	4!a	:22F::SETR//		M	34
StlmTxCond	NOMC	:22F::STCO//		O	35
	TRAN	:22F::STCO//			36
	ADEA				37
PrtlStlmInd	NPAR	:22F::STCO//		O	38
	PART				
	PARC				
BnfcIOwnrsh	false	:22F::BENE//	NBEN	O	39
	true		YBEN		
SctiesSubBalTp				O	
Id	4x			M	40
Issr	T2S			M	
SchmeNm	RT			M	
DlvrgStlmPties				S	41
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	42
Pty1/Id	4!a2!a2!c3!c	:95a:		S	43
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	44
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	45
Pty2/Id/AnyBIC Pty2/Id/PrtryId/ Id SchmeNm Issr Pty2/Id/NmAndAdr/ Nm	4!a2!a2!c3!c  34x 4x 4x 4*35x	:95P:  :95R:  :95Q:		O	46
Pty2/SfkpgAcct	35x	:97A::SAFE//		O	47
PrgId	16x	:20C::PROC//		O	48

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	45
RcvgStlmPties				S	49
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	50
Pty1/Id	4!a2!a2!c3!c	:95a:		S	51
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	52
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	45
Pty2/Id/AnyBIC Pty2/Id/PrtryId/ Id SchmeNm Issr Pty2/Id/NmAndAdr/ Nm	4!a2!a2!c3!c  34x 4x 4x 4*35x	:95P:  :95R:  :95Q:		O	53
Pty2/SfkpgAcct	35x	:97A::SAFE//		O	54
PrgId	16x	:20C::PROC//		O	48
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	45
CshPties				O	
Dbtr/Id	4!a2!a2!c[3!c]	:95P::DEBT		O	
CshAcct/Prtry	34x	:97A::CASH//		C	
Cdtr/Id	4!a2!a2!c[3!c]	:95P::BENM//		O	
CshAcct/ Prtry	34x	:97A::CASH//		C	
StlmAmt				C	55
Amt	14d	:19A::SETT//		M	56
CdtDbtInd	4!a		CRDT	M	57
			DBIT		

1. Unambiguous identification of the transaction as known by the instructing party.
2. Provides settlement type and identification information.
3. Specifies if the movement on a securities account results from a deliver or a receive instruction.
4. Specifies how the transaction is to be settled, for example, against payment.
5. Strongly recommended.
6. Count of the number of transactions linked.

7. Total numbers of settlement transactions, receipts and deliveries, and the concerned settlement transaction number.
8. Sequential number of the instruction in a range of linked settlement instructions.
9. Total number of settlement instructions that are linked together.
10. Link to another transaction that must be processed after, before or at the same time.
11. - Processing position expressed as an ISO Transaction Code. (Link type)  
- Instructions generated by the NBBSSS :INFO in case of ISIN conversion or Market Claim or Transformation.
12. Reference to the linked transaction. MktInfrstrctrTxld of the underlying instruction in case of conversion.
13. BIC code of the Reference Owner.
14. Details of the trade.
15. Place of trade is a stock exchange. We recommend to indicate the BIC of the stock exchange or the CCP.
16. Specifies the date/time on which the trade was executed.
17. Date and time at which the securities are to be delivered or received.
18. Additional matching field. Indicates the conditions under which the order/trade is to be/was executed.
19. Provides the matching status of the instruction.
20. Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
21. International Securities Identification Number (ISIN).
22. Textual description of a security instrument.
23. Elements characterizing a financial instrument.
24. Only mandatory in case of an issuance of an ISIN issued under a STEP labeled program. This information is transmitted to the ECB in the daily reporting according to the Step Market Convention.
25. Details related to the account and quantity involved in the transaction.
26. Total quantity of securities to be settled.
27. Quantity expressed as an amount representing the face amount, i.e. the principal, of a debt instrument.
28. Account owner BIC of the safekeeping account.
29. Account to or from which a securities move is made.
30. Restriction Reference.
31. Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

32. Allows to set the instruction on hold.  
 Remark : If the "Hold Release Default" value of the Securities Account in the T2S static data is set to "yes", then it is not possible to escape - the instruction will be put on hold by T2S.
33. Specifies whether the transaction is to be executed with a high priority.
34. Identifies the type of securities transaction. Securities transaction type expressed as an ISO 20022 code.
35. Additional matching field. Conditions under which the order/trade is to be settled.
36. In case of Transformation.
37. Accept After Regular Settlement Deadline.
38. Specifies whether partial settlement is allowed. The type code PART allows the partialling with the cash threshold of 100.000 EUR. The type codes PARC (partialling of the cash) and PARQ (partialling of the quantities) are only available in the MX messages.
39. Specifies whether there is change of beneficial ownership.
40. Restriction Type. It has to match the Restriction Type of the field LotNb in Block QtyBrkdwn (if present).
41. Identifies the chain of delivering settlement parties.
42. First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments. It can also have a safekeeping account set.
43. Party that, in a settlement chain interacts with the depository. It can also have a safekeeping account set.  
 It must be a "published BIC". For instructions sent to the NBBSSS by an ICP, if the BIC code indicated is a BIC-8 the system shall enrich the information by automatically adding a "XXX". This has an important impact on the matching because if your counterparty uses a branch code other than "XXX" the matching won't occur.
44. Account from which a securities entry is made.
45. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.
46. Party that, in a settlement chain interacts with the party 1. It can also have a safekeeping account.  
 If a BIC is used it must be a "published BIC".  
 For Pledge instructions, if the BIC of the Pledge Beneficiary is not indicated the field <SchmeNm> NBBE<SchmeNm> must be present.  
 In T2S if the party 2 is present then the party 1 is Mandatory.
47. Account from which a securities entry is made.
48. Will be used to identify the reference of a Pledge.
49. Identifies the chain of receiving settlement parties.

50. First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments. It can also have a safekeeping account set.
51. Party that, in a settlement chain interacts with the depository. It can also have a safekeeping account set.
- It must be a "published BIC". For instructions sent to the NBBSSS by an ICP, if the BIC code indicated is a BIC-8 the system shall enrich the information by automatically adding a "XXX". This has an important impact on the matching because if your counterparty uses a branch code other than "XXX" the matching won't occur.
52. Account to which a securities entry is made.
53. Party that, in a settlement chain interacts with the party 1. It can also have a safekeeping account.
- If a BIC is used it must be a "published BIC".
- For Pledge instructions, if the BIC of the Pledge Beneficiary is not indicated the field <SchmeNm> NBBE<SchmeNm> must be present.
- In T2S if the party 2 is present then the party 1 is Mandatory.
54. Account to which a securities entry is made.
55. Total amount of money to be paid or received in exchange for the securities.
56. Amount of money in the cash entry. The currency will be specified in the "Ccy" attribute of the <Amt> tag.
57. Indicates whether an entry is a credit or a debit.

## 2.6. MX - Securities Settlement Cancellation Request (sese.020.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
		:20C::SEME//			1
AcctOwnrTxId				M	
SctiesStlmTxId				M	
TxId	16x	:20C::PREV//	From the LINK block	M	
SctiesMvmntTp	RECE		Receive	M	
	DELI		Deliver		
Pmt	FREE		Free of payment	M	
	APMT		Against Payment		
IntraPosMvmntId					
TxId		:20C::RELA			
AcctSvcrTxId				C	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
MktInfrstrctrTxId		:20C:: PCTI//		C	2
SfkpgAcct	35x	:97A::SAFE//		M	
TxDtls				O	
FinInstrmId				O	
ISIN	12!c	:35B:		O	
Desc	4*35x			O	
TradDt	XML Date	:98A::TRAD//		O	
SttlmDt	XML Date	:98A::SETT//		M	
SttlmQty				M	
FaceAmt	14d	:36B::SETT//FAM T/		M	3
SttlmAmt				O	
Amt	14d	:19A::SETT//		M	
CdtDbtInd	4!a		CRDT	M	
			DBIT		
DlvrSttlmPties				O	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	
Pty1	4!a2!a2!c3!c	:95a:		S	
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	
Pty2/Id/AnyBIC	4!a2!a2!c3!c	:95P:		O	
Pty2/Id/PrtryId/Id	34x	:95R:			
Pty2/Id/NmAndAdr/N m	4*35x	:95Q:			
Pty2/SfkpgAcct	35x	:97A::SAFE//		O	
RcvgSttlmPties				O	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	
Pty1	4!a2!a2!c3!c	:95a:		S	
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	
Pty2/Id/AnyBIC	4!a2!a2!c3!c	:95P:		O	
Pty2/Id/PrtryId/Id	34x	:95R:			
Pty2/Id/NmAndAdr/N m	4*35x	:95Q:			
Pty2/SfkpgAcct	35x	:97A::SAFE//		O	

1. For this message, the field <BizMsgIdr> in the Application Header will be used for reconciliation in sese.027.

- If the instruction has been sent as already matched, and if the Participant wants to cancel one leg of the transaction, the field MktInfrstrctrTxId must be added. If MktInfrstrctrTxId is not used the cancellation will be performed on both instructions.

If the instruction has been sent by a Third Party the field SctiesSttlmTxId must contain NONREF in combination with the field MktInfrstrctrTxId.

- If a participant wants to cancel a partially settled instruction, the nominal amount he has to mention is the original face amount (NOT the remaining).

## 2.7. MX - Securities Settlement Condition Modification Request (sese.030.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
		SEME			1
AcctOwnr	4!a2!a2!c3!c			O	
SfkpgAcct				M	
Id	35x	:97A::SAFE//		M	
ReqDtls				M	
Ref				M	
AcctOwnrTxId	16x	:20C::PREV//		SO	2
MktInfrstrctrTxId	16x	:20C::PCTI//		O	3
Lkg/Cd	LINK UNLK			O	
Prty/Nmrc	0001 0003 0004			O	
PrtlSttlmInd	PART NPAR PARC PARQ			O	
HldInd/Ind	true or false			O	
Rsn/Cd	PTYH	:23G:PREA			
Lnkgs				O	
PrcgPos/Cd	4!c	:22F::LINK//		O	
Ref				C	
RefOwnr/ AnyBIC	4!a2!a2!c3!c				
SctiesSttlmTxId PoolId	16x	:20C::RELA// :20C::POOL//		C	4



MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
MktInfrstrctrTxId		:20C::MITI//			
AddlInf				O	
FinInstrmId				O	
ISIN	12!c	:35B:		O	
Desc	4*35x			O	
Qty				O	
FaceAmt	15d	:36B::SETT//FAMT		O	
DlvrgPty1				O	
Id/AnyBIC	4!a2!a2!c3!c	:95P:		C	
SfkpgAcct	35x	:97A::SAFE//		O	
RcvgPty1				O	
Id/AnyBIC	4!a2!a2!c3!c	:95P:		C	
SfkpgAcct	35x	:97A::SAFE//		O	

1. For this message, the field <BizMsgIdr> in head.001.001.01 will be used for reconciliation in sese.031.
2. Reference of the instruction you want to modify.
3. a) If the instruction has been sent as already matched, and if the Participant wants to **hold/release modify** one leg of the transaction the field MktInfrstrctrTxId must be used. If MktInfrstrctrTxId is not used the **hold/release modification** will be performed on both instructions.  
b) If the instruction has been sent by an electronic platform only the field MktInfrstrctrTxId must be used.
4. Reference of the linked instruction.

## 2.8. MT 54 (4 – 7) Settlement confirmation

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:SEME//	16x			M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:23G:	NEWM	4!c[4!c]		DUPL	M	1
:98E:	:PREP//	8!n6!n[,3n]/[N]2!n [2!n]]		Date + Time + Decimals + UTC Indicator	O	
:22H:	:PARS//	4!c	PAIN PARC		O	2
:16R:	LINK			repetitive	M	
:20C:	:RELA//	16x	:MITI// :COMM// :PREV// :POOL// :CORP// :PCTI//		M	3
:16S:	LINK				M	
:16S:	GENL				M	
:16R:	TRADDET				M	
:98A:	:SETT//	YYYYMMDD			O	
:98A:	:TRAD//	YYYYMMDD			O	
:98C:	:ESET//	YYYYMMDDHHMM SS		Effective settlement date/Time	M	
:99A:	:DAAC//	[N]3!n			O	
:35B:		ISIN1!e12!c [4*35x]			M	4
:16R:	FIA				C	
:22F:	:MICO//	4!c			C	
:92A:	:CUFC//	[N]15d	:INTR// :INDX// :YTMR//		C	
:16S:	FIA				C	
:22F:	:PRIR//	4!c			O	
:22F:	:TTCO//	4!c	CCPN XCPN		O	
:16S:	TRADDET				M	
:16R:	FIAC				M	
:36B:	:ESTT//	FAMT/14d	:PSTT// :RSTT//	Quantity expressed as the face amount	M	
:19A:	:PSTT//	[N]3!a14d	:RSTT//		O	
:95P:	:ACOW	4!a2!a2!c3!c			S	
:97A:	:SAFE//	35x			M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:97A:	:CASH//	35x			O	
:16S:	FIAC				M	
:16R:	SETDET				M	
:22F:	:STCO//	NOMC			O	
:22F:	:STCO//	TRAN			O	5
:22F:	:STCO//	4!c	NPAR PART		S	
:22F:	:BENE//	4!c	YBEN NBEN		O	
:22F:	:SETR//	4!c		See the list of accepted ISO Transaction Codes	M	6
:16R:	SETPRTY				M	
:95P:	:PSET//	4!a2!a2!c3!c			M	7
:16S:	SETPRTY				M	
:16R:	SETPRTY				M	
:95P:	:DEAG//	4!a2!a2!c3!c			M	
:97A:	:SAFE//	35x			C	
:70C	:PACO//	4*35x			O	8
:16S:	SETPRTY				M	
:16R:	SETPRTY				M	
:95P:	:REAG//	4!a2!a2!c3!c			M	
:97A:	:SAFE//	35x			C	
:70C	:PACO//	4*35x			O	8
:16S:	SETPRTY				M	
:16R:	SETPRTY				O	
:95a:	:BUYR//			Option P: 4!a2!a2!c3!c Option R: 34x Option Q: 4*35x	O	9
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			O	10
:70C	:PACO//	4*35x			O	8
:16S:	SETPRTY				O	
:16R:	SETPRTY				O	
:95a:	:SELL//			Option P: 4!a2!a2!c3!c Option R: 34x Option Q: 4*35x	O	9

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			O	10
:70C	:PACO//	4*35x			O	8
:16S:	SETPRTY				O	
:16R:	AMT				C	
:19A:	:ESTT//	[N]3!a14d			S	
:16S:	AMT				C	
:16S:	SETDET				M	
:16R:	OTHRPRT Y				C	
:95P:	:MEOR//	4!a2!a2!c3!c		Originator of the message	C	11
:16S:	OTHRPRT Y				C	

1. Subfunction DUPL if resent by the NBBSSS.
2. Qualifier PARS specifies partial settlement information. Code PAIN is present if part of the transaction remains unsettled. Code PARC is present if no additional settlement will take place.
3. CORP// Reference of the corporate action.  
PREV// reference of the instruction triggering a WTX instruction.
4. ISIN code is mandatory, description is optional.
5. Transaction resulting from a transformation.
6. The indicator should be the same like that in the original instruction MT540-543.
7. CSD BIC-11 of the Counterparty.
8. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.
9. In option P, the buyer/seller is identified by the BIC code; if the BIC code is not available, option Q and R should be used. Option P and R are used as optional matching criteria.
10. Will be used to identify the reference of a Pledge.
11. Only when the Party that originated the message is other than the Sender.

2.9. MX – Securities Settlement Transaction Confirmation  
(sese.025.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxIdDtls				M	1
AcctOwnrTxId	16x	:20C::RELA//	From the LINK block	M	2
AcctSvcrTxId	16x			S	3
MktInfrstrctrTxId	16x	:20C::PCTI//		S	4
SctiesMvmntTp	RECE		Receive	M	5
	DELI		Deliver		
Pmt	FREE		Free of payment	M	6
	APMT		Against Payment		
CmonId	16x	:20C::COMM//		O	7
PoolId	16x	:20C::POOL//		O	8
CorpActnEvtId	35x			O	9
AddtParams				O	10
PrtlSttlm	4X	PAIN		C	11
		PARC			
TradDtls				M	12
TradDt	XML Date	:98A::TRAD//		O	13
SttlmDt	XML Date	:98A::SETT//		O	14
FctvSttlmDt/Dt/DtTm	XML Date Time	:98C::ESET//		M	15
FinInstrmId				M	16
ISIN	12!c	:35B:		S	17
QtyAndAcctDtls				M	18
SttldQty				M	19
Qty/FaceAmt	14d	:36B::ESTT//FAMT/		M	20
PrevslySttldQty				O	21
FaceAmt	14d	:36B::PSTT//FAMT/			
RmngToBeSttldQt				O	21
FaceAmt	14d	:36B::RSTT//FAMT		O	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
		/			
PrevslySttldAmt				O	21
Amt	14d	:19A::PSTT//		C	
CdtDbtInd	4!a		CRDT DBIT	C	21
RmngToBeSttldAmt				O	21
Amt	14d	:19A::RSTT//		C	
CdtDbtInd	4!a		CRDT DBIT	C	21
AcctOwnr	4!a2!a2!c3!c	:95P::ACOW//			22
SfkpgAcct	35x	:97A::SAFE//		M	23
CshAcct	34x	:97A::SAFE//		O	24
SttlmParams				M	25
Prty	4!c			O	
SciesTxTp	4!a	:22F::SETR//		M	26
SttlmTxCond	NOMC			O	
	TRAN			O	27
	ADEA				28
PrtlSttlmInd	PART NPAR PARC PARQ				29
DlvrSttlmPties				S	30
Dpstry	4!a2!a2!c3!c	:95P::PSET//	In phase 1, always NBBEBE BB216	S	31
Pty1	4!a2!a2!c3!c	:95a:DEAG		S	32
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	33
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	34
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/N m	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	35
PrcgId	16x	:20C::PROC//		O	36
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	34

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
RcvgStlmPties				S	37
Dpstry	4!a2!a2!c3!c	:95P::PSET//	In phase 1, always NBBEBE BB216	S	38
Pty1	4!a2!a2!c3!c	:95a:REAG		S	39
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	40
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	34
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/N m	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	41
PrgId	16x	:20C::PROC//		O	36
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	34
StlmAmt				C	42
Amt	14d	:19A:		M	43
CdtDbtInd	4!a		CRDT	M	44
			DBIT		
SplmtryData/PlcAndNm/Envlp/Document					
SciesStlmSD1					
RltdTxId	16x	:20C::MITI//			45

1. Provides transaction type and identification information.
2. Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).
3. Unambiguous identification of the instruction as known by the account servicer.
4. Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example Target2-Securities. This field is unique in T2S.
5. Specifies if the movement on a securities account results from a deliver or a receive instruction.
6. Specifies how the transaction is to be settled, for example, against payment.
7. Unique reference agreed upon by the two trade counterparties to identify the trade.  
For DCP in case of CLAI it is the ref of the field RltdTxId of the failed instruction.
8. Collective reference identifying a set of messages.
9. Reference of the corporate action (e.g. case for taxes on a N account).

10. This block will be present in case of partial settlement.
11. Code PAIN if part of the transaction remains unsettled. Code PARC if no additional settlement will take place.
12. Details of the trade.
13. Specifies the date/time on which the trade was executed.
14. Date and time at which the securities are to be delivered or received.
15. Date and time at which a transaction is completed and cleared, i.e. payment is effected and securities are delivered.
16. Financial instrument representing a sum of rights of the investor vis-a-vis the issuer.
17. International Securities Identification Number (ISIN).
18. Details related to the account and quantity involved in the transaction.
19. Total quantity of securities to be settled.
20. Quantity of financial instrument effectively settled.
21. In case of partial settlement.
22. Account Owner of the Securities account.
23. Account to or from which a securities entry is made.
24. Cash account.
25. Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.
26. Identifies the type of securities transaction. Securities transaction type expressed as an ISO Transaction Code.
27. In case of Transformation.
28. Accept After Regular Settlement Deadline.
29. Partial Settlement Indicator.
30. Identifies the chain of delivering settlement parties.
31. First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instrument.
32. Party that, in a settlement chain interacts with the depository.
33. Account to or from which a securities move is made.
34. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.
35. Party that, in a settlement chain interacts with the party 1.
36. Will be used to identify the reference of a Pledge.
37. Identifies the chain of receiving settlement parties.



38. First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instrument.
39. Party that, in a settlement chain interacts with the depository.
40. Account to or from which a securities move is made.
41. Party that, in a settlement chain interacts with the party 1.
42. Total amount of money to be paid or received in exchange for the securities.
43. Amount of money in the cash entry. The currency will be specified in the "Ccy" attribute of the <Amt> tag.
44. Indicates whether an entry is a credit or a debit.
45. Reference of the transaction. This reference is the same for both instructions.

## 2.9.1. MX – Example Securities Settlement Transaction Confirmation : Case of Last Partial Settlement

```

<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
  <SctiesSttlmTxConf>
    <TxIdDtls>
      <AcctOwnrTxId>REFABCD</AcctOwnrTxId>
      <AcctSvcrTxId>20150102I0000005</AcctSvcrTxId>
      <MktInfrstrctrTxId>2015010200000002</MktInfrstrctrTxId>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <AddtlParams>
      <PrtlSttlm>PARC</PrtlSttlm>
    </AddtlParams>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-01-02</Dt>
        </Dt>
      </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2015-01-05</Dt>
        </Dt>
      </SttlmDt>
      <FctvSttlmDt>
        <Dt>
          <DtTm>2015-01-06T02:12:36</DtTm>
        </Dt>
      </FctvSttlmDt>
    </TradDtls>
    <FinInstrmId>
      <ISIN>BE0000291972</ISIN>
    </FinInstrmId>
    <QtyAndAcctDtls>
      <SttldQty>
        <Qty>
          <FaceAmt>340000</FaceAmt>
        </Qty>
      </SttldQty>
      <PrevslySttldQty>
        <FaceAmt>60000</FaceAmt>
      </PrevslySttldQty>
      <PrevslySttldAmt>
        <Amt Ccy="EUR">63000</Amt>
        <CdtDbt Ind>CRDT</CdtDbt Ind>
      </PrevslySttldAmt>
      <AcctOwnr>
        <AnyBIC>GKCCBEBBXXX</AnyBIC>
      </AcctOwnr>
      <SfkpgAcct>
        <Id>NBBE100808300125</Id>
      </SfkpgAcct>
    </QtyAndAcctDtls>
    <SttlmParams>
      <Prty>
        <Nmrc>0003</Nmrc>
      </Prty>
      <SctiesTxTp>
        <Cd>TRAD</Cd>
      </SctiesTxTp>
    </SttlmParams>
  </SctiesSttlmTxConf>
</Document>

```

```

        </SctiesTxTp>
        <PrtlSttlmInd>PART</PrtlSttlmInd>
    </SttlmParams>
    <RcvgSttlmPties>
        <Dpstry>
            <Id>
                <AnyBIC>NBBE36333333</AnyBIC>
            </Id>
        </Dpstry>
        <Pty1>
            <Id>
                <AnyBIC>CITITGB2LXXX</AnyBIC>
            </Id>
        </Pty1>
    </RcvgSttlmPties>
    <SttldAmt>
        <Amt Ccy="EUR">357000</Amt>
        <CdtDbtInd>CRDT</CdtDbtInd>
    </SttldAmt>
    <SplmtryData>
        <PlcAndNm>/Document/SctiesSttlmTxConf/TxIdDtls</PlcAndNm>
        <Envlp>
            <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.00
1.01">
                <SctiesSttlmSD1>
                    <RltdTxId>0115000205359000</RltdTxId>
                </SctiesSttlmSD1>
            </Document>
        </Envlp>
    </SplmtryData>
</SctiesSttlmTxConf>
</Document>

```

## 2.10. Example: MT541 & equivalent MX translation

This trade is sent by the owner of the account NBBE100801000166. It is a DVP transaction where the delivery agent is GEBABEBB36A.

As such, it shall be subject to matching by the counterparty, partial settlement and market claims processing.

### Example of MT541 receive against payment

```

:16R:GENL
  :20C::SEME//MY REFERENCE
  :23G:NEWM
:16S:GENL
:16R:TRADDET
  :98A::SETT//20141205
  :98A::TRAD//20141201
  :35B:ISIN BE0312668370
  TREASURY BILL
:16S:TRADDET
:16R:FIAC
  :36B::SETT//FAMT/35000000,
  :97A::SAFE//NBBE100801000166
:16S:FIAC
:16R:SETDET

```

```

:22F::SETR//TRAD
:16R:SETPRTY
:95P::DEAG//GEBABEBB36A
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:AMT
:19A::SETT//EUR35000630,73
:16S:AMT
:16S:SETDET

```

and, the equivalent MX translation

```

<?xml version="1.0" encoding="UTF-8"?>
<Document
xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance
xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03
sese.023.001.03_T2S.xsd" xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
  <SctiesSttlmTxInstr>
    <TxId>MY REFERENCE</TxId>
    <SttlmTpAndAddtlParams>
      <SctiesMvmntTp>RECE</SctiesMvmntTp>
      <Pmt>APMT</Pmt>
    </SttlmTpAndAddtlParams>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2014-12-01</Dt>
        </Dt>
      </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2014-12-05</Dt>
        </Dt>
      </SttlmDt>
    </TradDtls>
    <FinInstrmId>
      <ISIN>BE0312668370</ISIN>
      <Desc>TREASURY BILL</Desc>
    </FinInstrmId>
    <QtyAndAcctDtls>
      <SttlmQty>
        <Qty>
          <FaceAmt>35000000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SfkpgAcct>
        <Id>NBBE100801000166</Id>
      </SfkpgAcct>
    </QtyAndAcctDtls>
    <SttlmParams>
      <SctiesTxTp>
        <Cd>TRAD</Cd>
      </SctiesTxTp>
    </SttlmParams>
    <DlvrgSttlmPties>
      <Dpstry>
        <Id>

```

```

        <AnyBIC>NBBEBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>GEBABEBB36A</AnyBIC>
      </Id>
    </Pty1>
  </DlvrgSttlmPties>

  <SttlmAmt>
    <Amt Ccy="EUR">35000630.73</Amt>
    <CdtDbtInd>DBIT</CdtDbtInd>
  </SttlmAmt>
</SctiesSttlmTxInstr>
</Document>

```

## 2.11. MT 548 Status Advice

This message is sent by SSS to a Participant and is used to advise the status of a settlement instruction previously sent by the Participant or on his behalf.

They are also sent for settlement instructions related to Market Claims and Transformations to ensure the transmission of the reason of non-settlement.

The rejection messages are sent to the sender (BIC) of the rejected message.

The underlying instruction must be either a deliver or receive and be either free or against payment. It is also used to reply to a cancellation request previously sent by the account owner or on his behalf or to notify that he requested a cancellation.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:SEME//	16x		NBB reference	M	
:23G:	INST	4!c[4!c]	CAST	DUPL	M	1
:98E:	:PREP//	8!n6!n[,3n][/[N]2 !n[2!n]]		Date + Time + Decimals + UTC Indicator	O	
:16R:	LINK					
:20C:	:RELA// :PREV// :POOL// :CORP// :COMM//	16x			M	2
	:PCTI//	16x		T2S reference		
	MITI			T2S matching reference		
:16S:	LINK				S	
:16R:	STAT				M	
:25D:	:4!c//	4!c		see Appendix 1 and 2	M	3

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	REAS				O	
:24B:	:4!c//	4!c		see Appendix 1 and 2	M	3
:70D:	:REAS//	6*35x		see Appendix 1 and 2	O	3
:16S:	REAS				O	
:16S:	STAT				M	
:16S:	GENL				M	
:16R:	SETTRAN				O	
:35B:		ISIN1!e12!c [4*35x]			M	
:36B:	:SETT//	FAMT			M	
:19A:	:SETT//				C	
:95P:	:ACOW//				S	
:97A:	:SAFE//				M	
:22F:	:SETR//			See list ISO Code	M	
:22F:	:BENE//	NBEN YBEN			O	
:22F:	:STCO//	NPAR PART NOMC TRAN			O	
:22H:	:REDE//	DELI RECE			M	
:98A:	:TRAD//				S	
:98A:	:SETT//				M	
:16R:	SETPRTY				M	
:95P:	:PSET//	4!a2!a2!c[3!c]		CSD BIC-11 of the Counterparty	M	
:16S:	SETPRTY				M	
:16R:	SETPRTY				S	
:95P:	:DEAG//	4!a2!a2!c[3!c]			M	
:97A:	:SAFE//	35x			O	
:70C:	:PACO//	4*35x			O	
:16S:	SETPRTY				S	
:16R:	SETPRTY				S	
:95P:	:REAG//	4!a2!a2!c[3!c]			M	
:97A:	:SAFE//	35x			O	
:70C:	:PACO//	4*35x			O	
:16S:	SETPRTY				S	
:16R:	SETPRTY				S	
:95a:	:SELL//	4!a2!a2!c[3!c]		Option P: /4!a2!a2!c[3!c] Option Q: /4*35x OptionR:4c/34x	M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			C	
:16S:	SETPRTY				S	
:16R:	SETPRTY				S	
:95a:	:BUYR//	4!a2!a2!c[3!c]		<i>Option P:</i> /4!a2!a2!c[3!c] <i>Option Q:</i> /4*35x <i>OptionR:</i> 4c/34x	M	
:97A:	:SAFE//	35x			O	
:20C:	:PROC//	16x			C	
:16S:	SETPRTY				S	
:16S:	SETTRAN				O	
:16R:	ADDINFO				C	
:95P:	:MEOR//	4!a2!a2!c3!c			C	4
:16S:	ADDINFO				C	

- Function: INST – identifies a reply to an instruction other than cancellation;  
CAST – identifies a reply to a cancellation.  
Subfunction : DUPL – if resent by the NBBSSS.
- For already matched instructions, NBBSSS answers with 1 MT548 for each instruction. The field PCTI must be used to cancel/release/hold the instructions separately. If PCTI is not used the cancel/release/hold will be performed on both instructions.  
In case of WTX instruction the field PREV// contains the reference of the settlement instruction generating the withholding taxes.  
In order to be transparent for the Participants still using the MT messages, the field PCTI will contain the T2S reference and the field MITI will contain the matching reference provided by T2S.
- Status of the transactions, reason codes and narrative field are used according to SWIFT User Handbook and with Appendix 1 and 2 from this SWIFT User Guide.
- Only when the Party that originated the message is other than the Sender.

### 2.11.1. Example MT 548 Acknowledged/Accepted

(case for unmatched)

```
:16R:GENL
:20C::SEME//NBBSSSREF
:23G:INST
:98C::PREP//20150202103425
:16R:LINK
:20C::RELA//YOUR REFERENCE
:16S:LINK
:16R:LINK
:20C::PCTI//20150202I0000285
:16S:LINK
:16R:STAT
:25D::IPRC//PACK
:16R:REAS
:24B::PACK//NARR
:70D::REAS//NORE
:16S:REAS
:16S:STAT
:16S:GENL
:16R:SETTRAN
:35B:ISIN BE0000300096
:36B::SETT//FAMT/8950000,0
:19A::SETT//EUR981000,0
:97A::SAFE//NBBE100801000166
:22H::REDE//RECE
:22H::PAYM//APMT
:22F::STCO//NPAR
:22F::SETR//TRAD
:98A::TRAD//20150202
:98A::SETT//20150203
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBEBEBBTRE
:16S:SETPRTY
:16S:SETTRAN
```

### 2.12. MX – Securities Settlement Transaction Status Advice (sese.024.001.03)

---

The error codes are documented in the UDFS v1.2.1 Appendix 4.1. The NBB-SSS will add market specific error codes using the same formatting. The NBB-SSS error codes will have the following format: NBB1!a3!n. The instruction information (incoming message) shall be replicated in the status advice.

The rejection messages are sent to the sender (DN) of the rejected message.



2.12.1. Accepted / Matched. *The instruction is included in the message.*

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxId				M	
AcctOwnrTxId	16x	:20C::RELA//		M	
AcctSvrTxId	16x			O	1
MktInfrstrctrTxId	16x	:20C::PCTI//		S	2
PrerTxId	16x	:20C::RELA//			3
CmonId	16x	:20C::COMM//			
MtchgSts				C	
Mtchd	MACH	:25D::MTCH//	Matched	C	
SplmtryData					
SctiesStlmSD1					
SplmtryData/PlcAndNm/Envlp/Document					
SctiesStlmSD1					
RltdTxId	16x	:20C::MITI//		O	

1. In case of instruction created by the NBBSSS, e.g. a WTX instruction.
2. For already matched instructions, NBBSSS answers with 1 sese.024 for each instruction. The field MktInfrstrctrTxId must be used to cancel/release/hold the instructions separately. If MktInfrstrctrTxId is not used the cancel/release/hold will be performed on both instructions.
3. In case of instruction created by an Actor (other than the NBBSSS) having a POA on the account, e.g. an electronic platform.

2.12.2. Cancelled. *The instruction is included in the message.*

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxId				M	
AcctOwnrTxId	16x	:20C::RELA//		M	
AcctSvrTxId	16x			O	
MktInfrstrctrTxId	16x	:20C::PCTI//		S	
PrerTxId	16x	:20C::RELA//		O	
PregSts				C	
Canc				C	
Rsn/Cd/Cd	CANI CANS CTHP	:25D::CPRC//CAND		C	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
AddtlRsnInf	210x		Reason	C	
RltdTxId	16x	:20C::MITI//		O	

2.12.3. Rejected. *The instruction is NOT included in the message.*

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxId				M	
AcctOwnrTxId	16x	:20C::RELA//		M	
MktInfrstrctrTxId	16x	20C::MITI//NONREF			
PrcgSts				C	
Rjctd				C	
Rsn/Cd/Cd	Appendix 1			C	
AddtlRsnInf	210x		Reason Code	C	

2.12.4. Cancellation Requested. *The instruction is included in the message.*

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxId				M	
AcctOwnrTxId	16x	:20C::RELA//		M	
AcctSvrTxId	16x			O	
MktInfrstrctrTxId	16x	:20C::PCTI		S	
PrcrTxId	16x	:20C::RELA//		O	
PrcgSts				C	
CxlReqd		:25D::IPRC//CPRC		C	
RltdTxId	16x	:20C::MITI//		S	

3.12.5. Acknowledged / Accepted. *The instruction is included in the message.*

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
TxId				M	
AcctOwnrTxId	16x	:20C::RELA//		M	

AcctSvrTxId	16x			O	
MktInfrstrctrTxId	16x	:20C::PCTI		S	
PrcgSts				C	
AckdAcptd		:25D::IPRC//PACK		C	
NoSpfdRsn	NORE	:70D::REAS//NORE		C	
Rsn		:24D::PACK//NARR	see		
AddlRsnInf		:70D::REAS//	appendix 1		
RltdTxId	16x	:20C::MITI//		O	

## 2.12.6. Example Acknowledged / Accepted

```

<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.03">
  <SctiesSttlmTxStsAdv<
    <TxId>
      <AcctOwnrTxId>YOURREF</AcctOwnrTxId>
      <MktInfrstrctrTxId>2015010200002521</MktInfrstrctrTxId>
    </TxId>
    <PrcgSts>
      <AckdAcptd>
        <NoSpfdRsn>NORE</NoSpfdRsn>
      </AckdAcptd>
    </PrcgSts>
    <TxDtls>
      <AcctOwnr>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
      </AcctOwnr>
      <SfkpgAcct>
        <Id>NBBE100804010196</Id>
      </SfkpgAcct>
      <FinInstrmId>
        <ISIN>ISIN0000300096</ISIN>
      </FinInstrmId>
      <SttlmQty>
        <Qty>
          <FaceAmt>1224000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SttlmAmt>
        <Amt Ccy="EUR">1325000</Amt>
        <CdtDbtInd>CRDT</CdtDbtInd>
      </SttlmAmt>
      <SttlmDt>
        <Dt>
          <Dt>2015-01-05</Dt>
        </Dt>
      </SttlmDt>
      <TradDt>
        <Dt>
          <Dt>2015-01-02</Dt>
        </Dt>
      </TradDt>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>APMT</Pmt>
      <SttlmParams>

```

```

        <SctiesTxTp>
            <Cd>TRAD</Cd>
        </SctiesTxTp>
        <PrtlSttlmInd>PART</PrtlSttlmInd>
    </SttlmParams>
    <RcvgSttlmPties>
        <Dpstry>
            <Id>
                <AnyBIC>NBBE216</AnyBIC>
            </Id>
        </Dpstry>
        <Pty1>
            <Id>
                <AnyBIC>GEBABEBB36A</AnyBIC>
            </Id>
        </Pty1>
    </RcvgSttlmPties>
</TxDtls>
</SctiesSttlmTxStsAdv<
</Document>

```

### 2.12.7. Example Matched

```

<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.03">
    <SctiesSttlmTxStsAdv<
        <TxId>
            <AcctOwnrTxId>YOURREF</AcctOwnrTxId>
            <MktInfrstrctrTxId>2015010200002521</MktInfrstrctrTxId>
        </TxId>
        <MtchgSts>
            <Mtchd/>
        </MtchgSts>
        <TxDtls>
            <AcctOwnr>
                <AnyBIC>KREDBEBBXXX</AnyBIC>
            </AcctOwnr>
            <SfkpgAcct>
                <Id>NBBE100804010196</Id>
            </SfkpgAcct>
            <FinInstrmId>
                <ISIN>BE0000300096</ISIN>
            </FinInstrmId>
            <SttlmQty>
                <Qty>
                    <FaceAmt>1224000</ FaceAmt >
                </Qty>
            </SttlmQty>
            <SttlmAmt>
                <Amt Ccy="EUR">1325000</Amt>
                <CdtDbtInd>CRDT</CdtDbtInd>
            </SttlmAmt>
            <SttlmDt>
                <Dt>
                    <Dt>2015-01-05</Dt>
                </Dt>
            </SttlmDt>
            <TradDt>
                <Dt>
                    <Dt>2015-01-02</Dt>
                </Dt>
            </TradDt>
        </TxDtls>
    </SctiesSttlmTxStsAdv>
</Document>

```

```

        </Dt>
    </TradDt>
    <SciesMvmntTp>DELI</SciesMvmntTp>
    <Pmt>APMT</Pmt>
    <SttlmParams>
        <SciesTxTp>
            <Cd>TRAD</Cd>
        </SciesTxTp>
        <PrtlSttlmInd>PART</PrtlSttlmInd>
    </SttlmParams>
    <RcvgSttlmPties>
        <Dpstry>
            <Id>
                <AnyBIC> NBBEBE216</AnyBIC>
            </Id>
        </Dpstry>
        <Pty1>
            <Id>
                <AnyBIC>GEBABE36A</AnyBIC>
            </Id>
        </Pty1>
    </RcvgSttlmPties>
</TxDtls>
<SplmtryData>
<PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
<Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
        <SciesSttlmSD1>
            <RltdTxId>0115000205359000</RltdTxId>
        </SciesSttlmSD1>
    </Document>
</Envlp>
</SplmtryData>
</SciesSttlmTxStsAdv<
</Document>

```

### 2.13. MX – Securities Settlement Transaction Generation Notification (sese.032.001.03)

---

Instruction generated by T2S in case of Auto-collateralization or Cross-border.  
Structure explained on <https://mystandards.swift.com>.  
See chapter 3.1.6 for example of auto-collat.

### 2.14. MX – Securities Transaction Cancellation Request Status Advice (sese.027.001.03)

---

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
CxlReqRef	16x	:20C::RELA//		M	1
TxId				S	
AcctSvcrTxId					
MktInfrstrctrTxId	16x	:20C::PCTI//		S	
AcctOwnrTxId	16x	:20C::PREV//		S	
PrgSts				M	
PdgCxl		:24B::CANP//		C	
Rsn/Cd	CONF OTHR CDAC	see Appendix 1		C	
Rjctd		:24B::REJT//		C	
Rsn/Cd	SAFE NRGN REFE OTHR	see Appendix 1		C	
AddtlRsnInf	210 Text			C	2
Canc		:24B::CAND//		C	
Rsn/Cd	CANI OTHR			C	
AckdAcptd		:24B::PACK//		C	
NoSpdfdRsn	NORE	see Appendix 1		C	
Dnd		:24B::DEND//		C	
Rsn/Cd	DCAN DEST OTHR	see Appendix 1		C	
TxDtls				O	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
SfkpgAcct	35x	:97A::SAFE//		C	
FinInstrmId				C	
ISIN	12!c	:35B:		C	
SttlmQty				C	
FaceAmt	14d	:36B::SETT//FAM T/		C	
SttlmAmt				O	
Amt	14d	:19A::SETT//		O	
CdtDbtInd	4!a		CRDT	O	
			DBIT		
TradDt/Dt	XML Date	:98A::TRAD//		O	
SttlmDt/Dt	XML Date	:98A::SETT//		C	
DlvrgSttlmPties				O	
Dpstry	4!a2!a2!c3!a	:95P::PSET//	NBBEBEBB 216	O	
Pty1/Id	4!a2!a2!c3!a	:95a:		O	
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/N m	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	
RcvgSttlmPties				O	
Dpstry	4!a2!a2!c3!a	:95P::PSET//	NBBEBEBB 216	O	
Pty1/Id	4!a2!a2!c3!a	:95a:		O	
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/N m	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	

1. This field is linked with the field BizMsgldr in the head.001.001.01 of the corresponding sese.020.
2. Additional Reason Information in case of Rjctd/OTHR.

## 2.14.1. MX – Example Securities Transaction Cancellation Request Status Advice : Case for Waiting Confirmation

```

<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.027.001.03">
  <SctiesTxCxlReqStsAdv<
    <CxlReqRef>
      <Id>REF123456</Id>
    </CxlReqRef>
    <TxId>
      <MktInfrstrctrTxId>2015010200000801</MktInfrstrctrTxId>
      <AcctOwnrTxId>
        <SctiesSttlmTxId>
          <TxId>REFABCD</TxId>
          <SctiesMvmntTp>DELI</SctiesMvmntTp>
          <Pmt>APMT</Pmt>
        </SctiesSttlmTxId>
      </AcctOwnrTxId>
    </TxId>
    <Pr<gSts>
      <PdgCxl>
        <Rsn>
          <Cd>
            <Cd>CONF</Cd>
          </Cd>
        </Rsn>
      </PdgCxl>
    </Pr<gSts>
    <TxDtls>
      <AcctOwnr>
        <AnyBIC>PARBFRPPXXX</AnyBIC>
      </AcctOwnr>
      <SfkpgAcct>
        <Id>NBBE100840171089</Id>
      </SfkpgAcct>
      <FinInstrmId>
        <ISIN>ISIN0000291972</ISIN>
      </FinInstrmId>
      <SttlmQty>
        <Qty>
          <FaceAmt>498000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SttlmAmt>
        <Amt Ccy="EUR">525000</Amt>
        <CdtDbtInd>CRDT</CdtDbtInd>
      </SttlmAmt>
      <TradDt>
        <Dt>
          <Dt>2015-01-02</Dt>
        </Dt>
      </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2015-01-03</Dt>
        </Dt>
      </SttlmDt>
      <RcvgSttlmPties>
        <Dpstry>
          <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
          </Id>
        </Dpstry>
      </RcvgSttlmPties>
    </TxDtls>
  </SctiesTxCxlReqStsAdv>
</Document>

```



```

        </Dpstry>
        <Pty1>
            <Id>
                <AnyBIC>DEUTGB2LGLO</AnyBIC>
            </Id>
        </Pty1>
    </RcvgSttlmPties>
</TxDtls>
<SplmtryData>
<PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
<Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
        <SciesSttlmSD1>
            <RltdTxId>0115000205359000</RltdTxId>
        </SciesSttlmSD1>
    </Document>
</Envlp>
</SplmtryData>
</SciesTxCxlReqStsAdv>
</Document>

```

## 2.15. MX – Securities Settlement Condition Modification Status Advice (sese.031.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
ReqRef/Id	16x			M	1
ReqDtls				S	
Ref				M	
AcctOwnrTxId		:20C::PREV//		S	2
Lkg/Cd	LINK			O	
	UNLK				
Prty	0001			O	
	0002				
	0003				
	0004				
PrtlSttlmInd	PART			O	
	NPAR				
	PARC				
	PARQ				
HldInd	true or false			O	
Lnkgs/PrcgPos/Cd	AFTR			O	
	WITH				
	BEFR				
Ref/SciesSttlmTxId		:20C::RELA//		O	3

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
PrcgSts				M	
AckdAcptd Rjctd Cmpltd Dnd				M	
AckdAcptd					
	NORE				
Rjctd			Rejected		
	SAFE		Safe rejection		
	NRGN		Not found		
	REFE		Reference		
	INVM		Invalid Mod Request		
	INVL		Invalid Link		
Cmpltd			Completed		
Dnd			Denied		
	DCAN		Already Cancelled		
	DSET		Already Settled		
	OTHR				

1. This field is linked with the field BizMsgldr in the head.001.001.01 of the corresponding sese.030.
2. Reference of the Instruction that has been modified/ you have tried to modify.
3. Reference of the linked instruction.

## 2.16. MX – Securities Transaction Status Query (sese.021.001.03)

---

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
		SEME		M	1
StsAdvReqd				M	
Nb/LngNb	sese.023.001.03			M	2
Refs				M	
AcctOwnrTxId	16x	:20C::RELA//		M	
MktInfrstrctrTxId	16x	:20C::PCTI		O	
SfkpgAcct	35x	:97A::SAFE//		M	

1. The field BizMsgIdr in the head.001.001.01 will be used as "SEME".
2. Mandatory for ISO20022. To be filled with Fixed Value 'sese.023.001.03' like in T2S.

## 2.17. MX – Securities Status or Statement Query Status Advice (sese.022.001.03)

---

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
SctiesStsOrStmntQryStsAdvcsAdv				M	
QryDtls				M	
Ref/id	35x			M	
PrgSts				M	
Rjctd	NORE OTHR			M	
AddtlRsnInf	210 x			O	1

1. Additional Reason Information in case of Rjctd/OTHR.

2.18. MX – Securities Settlement Transaction Allegement Report  
(semt.019.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pgntn				M	
PgNb	5d			M	
LastPgInd	false			M	
	true				
StmntGnlDtls				M	
StmntDtTm/DtTm	XML Date Time			M	
Frqcy	ADHO DAIL INDA			S	
UpdTp	COMP DELT			S	
ActvtyInd	false				
	true				
AcctOwnr				O	
AnyBIC	4!a2!a2!c3!c			M	1
SfkpgAcct				M	
id	NONREF			M	
AllgmtDtls					
AcctOwnrTxId	16x				
MktInfrstrctrTxId	16x				
SctiesMvmntTp	RECE			M	
	DELI				
Pmt	FREE			M	
	APMT				
Sts	CANC			O	
	REMO				
TradDt/Dt				S	
SttlmDt/Dt				M	
FinInstrmId				M	
TradTxCond	CCPN			O	
	XCPN				
SttlmQty				M	
SctiesTxTp				M	
SttlmTxCond	NOMC			O	
PrtlSttlmInd				O	
DlvrgSttlmPties				S	
Dpstry	4!a2!a2!c3!c			S	
Pty1/Id	4!a2!a2!c3!c			S	
Pty2				O	
RcvgSttlmPties				S	
Dpstry	4!a2!a2!c3!c			S	
Pty1/Id	4!a2!a2!c3!c			S	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pty2				O	
SttlmAmt				O	
Amt				M	
CdtDbtInd				M	

1. BIC code of the Alleged Party.

## 2.19. MX – Securities Settlement Transaction Audit Trail Report (semt.022.001.01)

---

This message provides a feedback on the Settlement transactions status evolution.

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pgntn				M	
PgNb	5d			M	
LastPglnd	true or false			M	
QryRef/Id	16x	:20C::RELA//		S	1
TxId				M	
AcctOwnrTxId	16x			M	
MktInfrstrctrTxId	16x			C	
SfkpgAcct/Id	35x			M	
StsTrl				S	
StsDt	XML Date and Time			M	
PrcgSts				C	
AckdAccpdt/NoSpdfdRsn	NORE	:25D::IPRC//PAC K	appendix 1	O	
Rjctd/Rsn/Cd		:25D::IPRC//REJT	appendix 1	O	
Canc/ Rsn/Cd		:25D::IPRC//CAND		O	
CxlReqd		:25D::IPRC//CPRC		O	
MtchgSts				C	
Mtchd			Matched	C	
SttlmSts				C	
Pdg/Rsn/Cd			appendix 2	C	
Sttld				C	

1. This field is linked with the field BizMsgldr in the head.001.001.01 of the corresponding sese.021.

## 2.20. Broadcast Message

---

### 2.20.1. MT 599 Free Text Notification

This message is used for pledge maturity warning, broadcast messages and pledge execution confirmation sent to the pledger.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:20:		16x		reference	M	1
:21:		16x		related reference	S	
:79:		35*50x			M	2

1. This field specifies the reference number assigned by the Sender to unambiguously identify the message.
2. This field contains the free format message.

## 2.21. Statement Messages

---

### 2.21.1. MT 535 Statement of Accounts

This message is used to report, at a specified moment in time, the quantity and identification of securities and other holdings which the depository holds for the account owner.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:28E:		5n/4!c		5 digits + "/" + one of these qualifiers: LAST, MORE, ONLY	M	
:13a:	:STAT//	3!c			S	1
:20C:	:SEME//	16x			M	
:23G:	NEWM	4!c[/4!c]	CANC	DUPL	M	2
:98C:	:PREP//	YYYYMMDDh hmmss			M	
:98C:	:STAT//	YYYYMMDDh hmmss			M	
:22F:	:SFRE// ADHO		DAIL INDA		S	3
:22F:	:CODE//COMP		DELT		S	4
:22F:	:STTY//CUST				M	5
:22F:	:STBA//SETT				S	6
:16R:	LINK				C	
:20C:	:RELA//	16x	PREV		C	7

Tag	Qualifier	Format	Other values	Comment	M/O	No te
:16S:	LINK				C	
:97A:	:SAFE//	35x			M	
:17B:	:ACTI//	Y or N			M	8
:17B:	:CONS//	N			M	
:16S:	GENL				M	
:16R:	SUBSAFE				C	
:16R:	FIN				S	9
:35B:		ISIN1!e12!c [4*35x]			M	10
:93B:	:AGGR//FAMT/	14d			M	11
:93B:	:AVAI//FAMT/	14d			S	12
:93B:	:NVAL//FAMT/	14d			S	13
:16R:	SUBBAL			Subsequence B1b	O	14
93B:	AWAS COLA	T2S/FAMT/15d			O	15
93B:	BLOK PLED RSTR BLOT	T2S/FAMT/15d			O	16
:16R:	BREAK			Subsequence B1b1	O	14
:13B:	LOTS//	4x			O	17
:93B:	LOTS/FAMT/	14d			O	18
:16S:	BREAK				O	
:16S:	SUBBAL				O	
:16R:	BREAK			Subsequence B1c	O	14
:13B:	LOTS/4x/	30x			O	19
:93B:	LOTS//FAMT	14d			O	20
:16S:	BREAK				O	
:16S:	FIN				M	
:16S:	SUBSAFE				M	

1. Option J used in a DELTA statement otherwise option A.
2. Function CANC is used to request the cancellation of a previously sent statement.  
Subfunction DUPL if resent by the NBBSSS.
3. Shows if the statement is being sent as part of a requested (ADHO) or is a a daily report (DAIL).
4. Shows if the statement gives complete information (COMP) or contains changes which have not yet been reported (DELT).
5. Shows if the statement is a custody statement (CUST).
6. The type of balances on which the statement is prepared (follow link).

7. The Linkage Block is not present when the message function is NEWM and indicator is :SFRE//DAIL.
8. If the flag is Y then sequence "SUBSAFE" is mandatory otherwise is not allowed.
9. Mandatory in Block SUBSAFE.
10. ISIN code is mandatory, description is optional.
11. Aggregate Balance.
12. Amount of the Available Balance.
13. Amount of the Not Available Balance.
14. Repetitive Subsequence.
15. Amount per SubBalance type of the available balance.
  - AWAS (Available with no additional status)
  - COLA (Eligible for autocollat)
16. Amount per SubBalance type of the not available balance.
  - Blocked (BLOK)
  - Pledged (PLED)
  - Restricted (RSTR)
  - Reserved (BLOT)
17. Restriction type of the SubBalance type.
18. Amount of the Restriction type.
19. Restriction reference assigned by T2S. Has to be indicated in the settlement instruction or in the intra movement instruction to impact this restriction reference balance.
20. Amount per restriction reference.

#### 2.21.2. MX – Securities Balance Custody Report (semt.002.001.05)

MX XML Tag	Format	Other values	MT Equivalent	M/O	Note
SctiesBalCtdyRpt				M	
Pgntn				M	
PgNb			:28E:	M	
LastPgInd				M	
StmntGnlDtls				M	
StmntId	16x		:20C::SEME//	S	
StmntDtTm/DtTm	XML Date Time		:98C::STAT//	M	
Frqcy/Cd	ADHO		:22F::SFRE//	M	
	DAIL				
	INDA				



MX XML Tag	Format	Other values	MT Equivalent	M/O	Note
UpdTp	COMP DELT		:22F::CODE//	M	
StmntBsis	SETT		:22F::STBA//	M	
ActvtyInd	true or false		:17B::ACTI//	M	
SubAcctInd	false		:17B::CONS//	M	
AcctOwnr			4!a2!a2!c[3!c]	O	
AcctSvcr			NBBEBEBB216	O	
SfkpgAcct/Id	35x		:97A::SAFE//	M	
BalForAcct				S	
FinInstrmId/ISIN	12!c		:35B:	M	
AggtBal				S	
ShrtLngInd	LONG			M	
	SHOR				
Qty/Qty/Qty/FaceAmt	14d		:93B::AGGR//FAMT	M	1
AvlBlBal/Qty/FaceAmt	14d		:93B::AVAI//	S	2
NotAvlBlBal/Qty/FaceAmt	14d		:93B::NVAL//	S	3
BalBrkdwn				O	
SubBalTp					
Cd/AWAS/Qty/FaceAmt	14d		AWAS	O	4
Prtry/Id/EARM			COLA	O	
Issr	T2S			O	
SchmeNm	RPT			O	
Qty/FaceAmt	14d			O	4
Prtry/Id/BLCK		COLL COSP RESE	BLOK PLED RSTR BLOT	O	
Issr	T2S			O	
SchmeNm	RPT			O	
Qty/FaceAmt	14d			O	5
AddtlBalBrkdwnDtls				O	
SubBalTp				M	
Prtry/Id	4x		13B::LOTS	M	6
Issr	T2S			M	
SchmeNm	RT			M	
Qty/FaceAmt	14d		93B::LOTS//FAMT	M	7
SubBalAddtlDtls	140x			O	
QtyBrkdwn			BREAK	O	
LotNb/Id	30x		13B::LOTS	M	8
LotQty/ FaceAmt	14d		93B::LOTS//FAMT	M	9

1. Aggregate Balance.
2. Amount of the Available Balance.

3. Amount of the Not Available Balance.
4. Amount per SubBalance type of the available balance.  
AWAS (Available with no additional status)  
COLA (Eligible for autocollat)
5. Amount per SubBalance type of the not available balance.  
Blocked (BLOK)  
Pledged (PLED)  
Restricted (RSTR)  
Reserved (BLOT)
6. If SubBalance type is EARM then Restriction type is EXXX or EEUR (this last is not advised).  
Otherwise Restriction type of the NotAvailable SubBalance type.
7. Amount of the Restriction type.
8. Restriction reference assigned by T2S. Has to be indicated in the settlement instruction or in the intra movement instruction to impact this restriction reference balance.
9. Amount per restriction reference.

### 2.21.3. MT 536 Statement of Transactions

This message is used to provide the details of increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the depository holds for the Participant.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R :	GENL				M	
:28E:		5n/4!c		5 digits + "/" + one of these qualifiers: LAST, MORE, ONLY	M	
:20C :	:SEME//	16x			M	
:23G :	NEWM	4!c[4!c]	CANC	DUPL	M	1
:69a:	:STAT//			Option A: 8!n/8!n Option B: 8!n6!n/8!n6!n	M	
:22F:	:SFRE// ADHO		DAIL INDA		S	2
:22F:	:CODE//DELT			Supplimentary statement	O	
:22F:	:STBA//SETT				M	
:16R:	LINK				C	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:20C:	:RELA//	16x	:PREV//		C	3
:16S:	LINK				C	
:97A:	:SAFE//	35x			M	
:17B:	:ACTI//	Y			M	4
:17B:	:CONS//	N			M	
:16S:	GENL				M	
:16R:	SUBSAFE				C	
:16R:	FIN				S	
:35B:		ISIN1!e12!c [4*35x]			M	5
:16R:	TRAN				M	
:16R:	LINK				M	
:20C:	:RELA//	16x			M	
:16S:	LINK				M	
:16R:	LINK				M	
:20C:	:MITI//	16x			M	
:16S:	LINK				M	
:16R:	LINK				M	
:20C:	:ASRF//	16x			M	6
:16S:	LINK				M	
:16R:	TRANSDET				M	
:36B:	:PSTA//FAMT/	14d			M	7
:19A:	:PSTA//	[N]3!a14d			O	8
:19A:	:ACRU//	[N]3!a14d		Only present in case of tax payment or refunding	O	
:22F:	:TRAN// SETT				M	9
:22H:	:REDE// RECE		DELI		M	10
:22H:	:PAYM// APMT		FREE		M	11
:22F:	:SETR//	4!c		ISO transaction code	M	
:98C:	:ESET//	8!n6!n			M	
:98A:	:SETT//	8!n		Only present if intended settlement date differs from the effective settlement date	C	
:70E:	:TRDE//	10*35x			O	
:16R:	SETPRTY				M	12

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:95a:	:DEAG//		:REAG// :BUYR// :SELL//	Option P: 4!a2!a2!c3!c Option R: 34x (proprietary code) Option Q: 4*35x (address)	M	
:97A:	:SAFE//	35x			O	
:16S:	SETPRTY				M	
:16R:	SETPRTY				M	
:95P:	:PSET//	4!a2!a2!c3!c			M	13
:16S:	SETPRTY				M	
:16S:	TRANSDET				M	
:16S:	TRAN				M	
:16S:	FIN				M	
:16S:	SUBSAFE				C	

- Function CANC is used to request the cancellation of a previously sent statement.  
Subfunction DUPL if resent by the NBBSSS.
- Shows if the statement is being sent as part of a requested (ADHO) or is a daily report (DAIL) or is an intra-day report (INDA).
- The Linkage Block is not present when the message function is NEWM and indicator is :SFRE//DAIL or :SFRE//INDA.
- Flag ACTI always Y with Block SUBSAFE Mandatory.
- ISIN code is mandatory, description is optional.
- Account Servicer Reference ( = Qualifier PCTI in the messages MT544-547 and MT548).
- If the Settlement Instruction was partially settled it is the quantity that settled (so far).  
A partially settled instruction is not reported when it has no settlement in the period on which the statement is reporting.
- If the Settlement Instruction was partially settled it is the amount that settled (so far).  
A partially settled instruction is not reported when it has no settlement in the period on which the statement is reporting.
- Type of activity:  
The NBBSSS aligns on the semt.017 received from T2S in using SETT for the settlement activity or the corporate activity.
- This field indicates if the securities have been debited (DELI) or credited (RECE) from/to the safekeeping account.
- Whether the securities movement is free (FREE) or against payment (APMT).
- Repetitive block.
- CSD BIC-11 of your Counterparty.

2.21.4. MX – Securities Transaction Posting Report (semt.017.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pgntn				M	
PgNb		:28E:		M	
LastPgInd				M	
StmntGnlDtls				M	
StmntId	16x	:20C::SEME//		S	
StmntPRD/FrDtTmToDtTm	XML Date Time	:69a::STAT//		M	
Frqcy/Cd	ADHO	:22F::SFRE//		S	
	DAIL				
	INDA				
UpdTp	DELT	:22F::CODE//		S	
StmntBsis	SETT	:22F::STBA//		M	
ActvtyInd	true	:17B::ACTI//		M	1
SubAcctInd	false	:17B::CONS//		M	
SfkpgAcct/Id	35x	:97A::SAFE//		M	
FinInstrmDtls			repetitive	M	
FinInstrmId					
ISIN	12!c	:35B:		M	
Tx			repetitive	M	
AcctOwnrTxId	16x	RELA//		M	
AcctSvcrTxId	16x			O	
MktInfrstrctrTxId	16x	ASRF//		S	
TxDtls				S	
TxActvty	SETT	:22F::TRAN//		M	
	CORP				
StlmTxOrCorpActnEvtTp/SctiesTxTp/Cd	4!c	:22F::SETR//		S	
SctiesMvmntTp	RECE	:22H::REDE//		M	
	DELI				
Pmt	APMT	:22H::PAYM//		M	
	FREE				
PstngQty/Qty/FaceAmt	14d	:36B::PSTA//		M	2
PstngAmt				O	
Amt	14d	:19A::PSTA//		C	3
CdtDbt	CRDT			C	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
	DBIT				
FctfSttlmDt/Dt	XML Date Time	:98C::ESET//		M	
SttlmDt/Dt	XML Date	:98A::SETT//		O	
DlvrgSttlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	4
Pty1	4!a2!a2!c3!c	:95a:		S	
Pty1/SfkpgAcct	35x	:97A::SAFE//		O	
Pty2/Id/AnyBIC	4!a2!a2!c3!c	:95P:		O	
Pty2/Id/PrtryId/Id	34x	:95R:			
Pty2/Id/NmAndAdr/Nm	4*35x	:95Q:			
RcvgSttlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	5
Pty1	4!a2!a2!c3!c	:95a:		S	
Pty1/SfkpgAcct	35x	:97A::SAFE//		O	
Pty2/Id/AnyBIC	4!a2!a2!c3!c	:95P:		O	
Pty2/Id/PrtryId/Id	34x	:95R:			
Pty2/Id/NmAndAdr/Nm	4*35x	:95Q:			

1. With flag ActvtyInd=true the Block FinInstrmDtIs is Mandatory.
2. If the Settlement Instruction was partially settled it is the quantity that settled (so far).  
A partially settled instruction is not reported when it has no settlement in the period on which the statement is reporting.
3. If the Settlement Instruction was partially settled it is the amount that settled (so far).  
A partially settled instruction is not reported when it has no settlement in the period on which the statement is reporting.
4. CSD BIC-11 of the delivering Party-1.
5. CSD BIC-11 of the receiving Party-1.

#### 2.21.5. MT 537 Statement of Pending Transactions

This message is used to provide the details of pending increases and decreases of holdings which occurred during a specified period, for all or selected securities in the specified safekeeping account or sub-safekeeping account which the depository holds for the Participant.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:28E:		5n/4!c		5 digits + "/" + one of the qualifiers: LAST, MORE, ONLY	M	
:13A:	:STAT//	3!c			S	
:20C:	:SEME//	16x			M	
:23G:	NEWM	4!c[4!c]	CANC	DUPL	M	1
:98C:	:STAT//	8!n6!n			M	
:22F:	:SFRE//	ADHO	INDA DAIL		S	2
:22F:	:CODE//	COMP DELT				3
:22H:	:STST//	TRAN			M	4
:16R:	LINK				O	
:20C:	:PREV//	16x			C	5
:16S:	LINK				O	
:97A:	:SAFE//	35x			M	
:17B:	:ACTI//	Y or N			M	
:16S:	GENL				M	
:16R:	TRANS				M	
:16R:	LINK				M	
:20C:	RELA				M	
:16S:	LINK				M	
:16R:	LINK				M	
:20C:	ASRF//				M	6
:16S:	LINK				M	
:16R:	LINK				S	
:20C:	:MITI//	16x			S	
:16S:	LINK				S	
:16R:	TRANSDET				M	
:35B:	ISIN	12!c			M	
:36B:	:PSTA//FAMT/	14d			M	
:19A:	:PSTA//	N3!a14d			O	
:22F:	:TRAN//	4!c			M	
:22H:	:REDE//	4!c			M	
:22H:	:PAYM//	4!c			M	
:22F:	:SETR//	4!c			M	
:22F:	:STCO//	4!c			M	
:98A:	:SETT//	4!c			M	
:98A:	:TRAD//	4!c			M	

:16R:	SETPRTY				M	
:95P:	:PSET//	NBBEBEBB216			M	
:16S:	SETPRTY				M	
:16R:	SETPRTY				M	
:95P:	:DEAG//	4!a2!a2!c[3!c]			M	
:16S:	SETPRTY				M	
:16R:	SETPRTY				M	
:95P:	:REAG//	4!a2!a2!c[3!c]			M	
:16S:	SETPRTY				M	
:16S:	TRANSDET				M	
:16R:	STAT				S	
:25D:	:MACH//				S	
:16S:	STAT				S	
:16R:	STAT				O	
:25D:	:IPRC//	CPRC			O	7
	:CPRC//	CANP				
:16S:	STAT				O	
:16R:	REAS				O	
:24B:	:CANP//	CONF			O	7
:70D:	:REAS//				O	
:16S:	REAS				O	
:16S:	STAT				O	
:16R:	STAT				S	
:25D:	:SETT//	PEND			S	
:16S:	STAT				S	
:16R:	REAS				S	
:24B:	:PEND//				S	8
:70D:	:REAS//				O	
:16S:	REAS				S	
:16S:	STAT				S	
:16S:	TRANS				M	

1. Function CANC is used to request the cancellation of a previously sent statement.  
Subfunction DUPL if resent by the NBBSSS.
2. ADHO : when the statement has been requested by the participant.  
INDA : when the statement is sent intra-day (the report is sent after each partial windows).  
DAIL : if sent during the business day reporting, the report is the last of the business date. If sent after the DvP cutoff it may be followed by a delta report.
3. DELT : delta report, the statement contains changes which have not yet been reported.
4. Shows that the statement is structured based on the status (STAT).
5. The Linkage Block is not present when the message function is NEWM and indicator is :SFRE//DAIL.



6. Mandatory in T2S.
7. See Appendix 1.
8. Status of the transactions, reason codes and narrative field are used according to SWIFT User Handbook and with Appendix 2 from this SWIFT User Guide.

#### 2.21.6 MX – Securities Transaction Pending Report (semt.018.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pgntn				M	
PgNb		:28E:		M	
LastPgInd				M	
StmntGnlDtls				M	
StmntId	16x	:20C::SEME//		S	
StmntDtTm/DtTm	XML Date Time	:98C::STAT//		M	
Frqcy/Cd	ADHO	:22F::SFRE//		O	1
	INDA				
	DAIL				
UpdTp/cD	DELT			O	
StmntStr	TRAN	22H::STST//TRAN		M	
ActvtyInd	true or false	:17B::ACTI//		M	
SfkpgAcct/Id	35x	:97A::SAFE//		M	
Txs			repetitive	S	
AcctOwnrTxId	16x	RELA//		M	
AcctSvcrTxId				O	
MktInfrstrctrTxId	16x	ASRF//		S	2
TxtDtls					
TxActvty/Cd	SETT	:22F::TRAN//		M	
SttlmTxOrCorpActnEvtTp					
SctiesTxTp/Cd	4!a	:22F::SETR//	ISO code	M	
SctiesMvmntTp	DELI	:22H::REDE//		M	
	RECE				
Pmt	APMT	:22H::PAYM//		M	
	FREE				
SttlmParams					
PrtlSttlmInd	NPAR	:22F::STCO//	NPAR	O	
	PART				
	PARC		PART		
	PARQ				

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
FinInstrmld					
ISIN	12!c	:35B::ISIN		M	
PstngQty					
FaceAmt	14d	:36B::PSTA//		M	
Amt	14d	:19A::PSTA//		M	
TradDt/Dt	XML Date	:98A::TRAD//		M	
SttlmDt/Dt	XML Date	:98A::SETT//		M	
DlvrgSttlmPties				M	
Dpstry/AnyBIC	4!a2!a2!3!c	:95P::PSET//		M	
Pty1/Id	4!a2!a2!3!c	:95P::DEAG//		M	
RcvgSttlmPties				M	
Dpstry/AnyBIC	4!a2!a2!3!c	:95P::PSET//		M	
Pty1/Id	4!a2!a2!3!c	:95P::REAG//		M	
StsAndRsn			repetitive	S	
MtchgSts					
Umtchd/NoSpcfdRsn	NORE	NMAT		C	
SttlmSts				C	
Pdg/Rsn/Cd	4!c	:25D::SETT//PEND	Appendix 2	C	
InstrPrcgSts					
CxlReqd				C	
PdgCxl/Rsn/Cd	CONF	CONF		C	

- ADHO : when the statement has been requested by the participant.  
INDA : when the statement is sent intra-day (the report is sent after each partial windows).  
DAIL : if sent during the business day reporting, the report is the last of the business date. If sent after the DvP cutoff it may be followed by a delta report.  
DELT : delta report, the statement contains changes which have not yet been reported.
- Mandatory in T2S.

## 2.22. Settlement Allegement Notification

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The Allegement process consists in sending a message in order to advise an account owner that another NBB-SSS has instructed against it, whereas the account owner has no corresponding instruction.

As a standard, the NBB-SSS will copy/paste all the information received in the non-matching instruction to the counterparty. Nevertheless, we provide you here the basic structure of the allegement message you can expect to receive.

### 2.22.1. MT 578

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:SEME//	16x			M	
:23G:	NEWM	4!c/4!c]	CANC REMO	DUPL	M	1
:98C:	:PREP//	YYYYMMDDhh mmss		Date at which the message was prepared	O	
:16R:	LINK			repetitive	M	
:22F:	:LINK//	4!c		type of link: before, after, with, info	O	
:20C:	:RELA//	16x	:PREV//	Qualifier is RELA if 23G is NEWM Qualifier is PREV if 23G is CANC or REMO or “reminding” of NEWM	M	2
:20C:	:PCTI//	16x			O	3
:20C:	:COMM//	16x			O	
:16S:	LINK				M	
:16S:	GENL				M	
:16R:	TRADDET				M	
:94B:	:TRAD//EXCH	:4!c/[8c]/4!c[/30x ]			O	
:98A:	:SETT//	YYYYMMDD			M	
:98A:	:TRAD//	YYYYMMDD			S	
:35B:		ISIN1!e12!c [4*35x]			M	
:22F:	:TTCO//	4!c	CCPN XCPN		O	
:16S:	TRADDET				M	
:16R:	FIAC				M	
:36B:	:SETT//FAMT/	14d		Quantity expressed as the face amount	M	
:95P:	:ACOW//	4!a2!a2!c3!c			O	4
:97A:	:SAFE//	35x			M	5
:16S:	FIAC				M	
:16R:	SETDET				M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:22F:	:STCO//	4!c	NPAR PART	Partial settlement indicator	O	
:22F:	:STCO//NOMC			No market claims processing required	O	
:22F:	:SETR//			See the list of accepted ISO Transaction Codes (see section 2.1)	M	
:22F:	:BENE//	4!c	NBEN YBEN	Change of Beneficial Ownership	O	
:16R:	SETPRTY				M	
:95P:	:PSET//	4!a2!a2!c3!c			M	6
:16S:	SETPRTY				M	
:16R:	SETPRTY				S	
:95P:	:DEAG//	4!a2!a2!c[3!c]			M	7
:97A:	:SAFE//	35x			C	7
:70C:	:PACO//	4*35x			O	8
:16S:	SETPRTY				S	
:16R:	SETPRTY				S	
:95P:	:REAG//	4!a2!a2!c[3!c]			M	7
:97A:	:SAFE//	35x			C	7
:70C:	:PACO//	4*35x			O	8
:16S:	SETPRTY				S	
:16R:	SETPRTY				O	
:95a:	:BUYR/			Option P: /4!a2!a2!c[3!c]	M	
				Option Q: /4*35x		
				Option R: 4c/34x		
:20C:	:PROC//	16x			C	
:70C:	:PACO//	4*35x			O	8
:16S:	SETPRTY				O	
:16R:	SETPRTY				O	
:95a:	:SELL/			Option P: /4!a2!a2!c[3!c]	M	
				Option Q: /4*35x		
				Option R: 4c/34x		
:20C:	:PROC//	16x			C	
:70C:	:PACO//	4*35x			O	8
:16S:	SETPRTY				O	
:16R:	AMT				C	
:19A:	:SETT//	[N]3!a14d			C	
:16S:	AMT				C	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16S:	SETDET				M	
:16R:	OTHRPTY				C	
:95P:	:MEOR//	4!a2!a2!c[3!c]			M	
:16S:	OTHRPTY				C	

1. Subfunction DUPL if resent by the NBBSSS.
2. See below the schema of links between MT578.
3. T2S reference of the instruction of the alleging Party.
4. BIC code of the alleged Party.
5. If known, account of the alleged Party. Otherwise NONREF.
6. CSD BIC-11 of your Counterparty.
7. Following the direction of the instruction received by the NBBSSS, BIC and Safe of the alleging Party.
8. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.

#### Schema of the links between MT578

	SEME	PCTI T2S ref of the settlement instruction	PREV Ref of the allegation message	PREV Ref of the allegation message
NEWM	170105000112223	1701051234567890	----	----
NEWM (Reminder)			170105000112223	
REMO CANC	----	----		170105000112223

#### 2.22.2. MX – Securities Settlement Transaction Allegement Notification (sese.028.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
SctiesSttlmTxAllgmt Ntfctn					
TxId	16x	:20C::SEME//		M	1

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
StlmTpAndAddtlParams				M	
SciesMvmntTp	RECE		Receive	M	
	DELI		Deliver		
Pmt	APMT		Against Payment	M	
	FREE		Free		
CmonId	16x	:20C::COMM		O	
MktInfrstrctrTxId	16x	:20C::PCTI//	LINK	O	2
TradDtls				M	
AcctOwnrTxId	16x	:20C::RELA//		S	
TradDt/Dt	XML Date	:98A::TRAD//		S	
StlmDt/Dt	XML Date	:98A::SETT//		M	
TradTxCond	CCPN	:22F::TTCO//		O	
FinInstrmId				M	
ISIN	ISIN1!e12!c	:35B:		S	
QtyAndAcctDtls				M	
StlmQty				M	
FaceAmt	14d	:36B::SETT//FAM T/		M	
AcctOwnr	4!a2!a2!c3!c	:95P::ACOW//		M	3
SfkpgAcct	35x	:97B::SAFE//		M	4
StlmParams				M	
SciesTxTp	4!a	:22F::SETR//	ISO code	M	
StlmTxCond	NOMC	:22F::STCO//		O	
PrtlStlmInd	NPAR	:22F::STCO//	NPAR	S	
	PART				
	PARC		PART		
	PARQ				
DlvrStlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	5
Pty1/Id	4!a2!a2!c3!c	:95a:		S	6
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	6
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	7
Pty2/Id/AnyBIC	4!a2!a2!c3!c	:95P:		O	
Pty2/Id/PrtryId/Id	34x	:95R:			

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Pty2/Id/NmAndAdr/Nm	4*35x	:95Q:			
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	7
RcvgSttlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	8
Pty1/Id	4!a2!a2!c3!c	:95a:		S	6
Pty1/SfkpgAcct	35x	:97A::SAFE//		C	6
Pty1/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	7
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/Nm	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	
Pty2/ AddtlInf/ PtyCtctDtls	4*35x	:70C::PACO//		O	7
SttlmAmt				C	
Amt	14d	:19A::SETT//		M	
CdtDbtInd	4!a		CRDT	M	
			DBIT		

1. T2S-Mapping: Allegement Technical Identifier. Corresponds with the SEME of the MT578 in NBBSSS.
2. T2S reference of the instruction of the alleging Party. In case of reminder of an already sent allegement it is the reference of the AllgmtNtfctnTxId of the first sese.028. See further the schema of the links between sese.028 and sese.029 or semt.020.
3. BIC code of the alleged Party.
4. If known, account of the alleged Party. Otherwise NONREF.
5. CSD BIC-11 of the delivering Party-1.
6. Following the direction of the instruction received by the NBBSSS, BIC and Safe of the alleging Party.
7. Additional information regarding the party, e.g. contact unit or person responsible for the transaction identified in the message.
8. CSD BIC-11 of the receiving Party-1.

### 2.22.3. MX – Securities Settlement Allegement Removal Advice (sese.029.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
BizMsgIdr		:20C::SEME//		M	
SctiesMvmntTp	RECE		Receive	M	
	DELI		Deliver		
Pmt	APMT		Against Payment	M	
	FREE		Free		
MktInfrstrctrTxId	16x	:20C::PREV//	LINK	S	1
AcctOwnr	4!a2!a2!c3!c	:95P::ACOW//		M	2
SfkpgAcct	35x	:97B::SAFE//		M	3
TxDtls				M	
FinInstrmId				M	
ISIN	ISIN1!e12!c	:35B:		S	
StlmDt/Dt	XML Date	:98A::SETT//		M	
StlmQty				M	
FaceAmt	14d	:36B::SETT//FAM T/		M	
DlvrStlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	4
Pty1/Id	4!a2!a2!c3!c	:95a:		S	
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/Nm	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	
RcvgStlmPties				S	
Dpstry	4!a2!a2!c3!c	:95P::PSET//		S	5
Pty1/Id	4!a2!a2!c3!c	:95a:		S	
Pty2/Id/AnyBIC Pty2/Id/PrtryId/Id Pty2/Id/NmAndAdr/Nm	4!a2!a2!c3!c 34x 4*35x	:95P: :95R: :95Q:		O	

1. Mandatory in T2S. "T2S-Use: Technical identifier of the allegement previously sent for removal of allegements." This Technical identifier corresponds with the field TxId in sese.028.
2. BIC code of the alleged Party.
3. If known, account of the alleged Party. Otherwise NONREF.
4. CSD BIC-11 of the delivering Party-1.



5. CSD BIC-11 of the receiving Party-1.

2.22.4. MX – Securities Message Cancellation Advice (semt.020.001.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Ref				M	
SctiesSttlmTxAllgmtNtfctnTxId				M	1
TxId	16x	20C::PREV//		M	
SctiesMvmntTp	RECE		Receive	M	
	DELI		Deliver		
Pmt	APMT		Against Payment	M	
	FREE		Free		
SfkpgAcct/Id	35x	:97A::SAFE//		S	

1. Case for the cancellation of a sese.028 : SctiesSttlmTxAllgmtNtfctn/TxId of the sese.028.

Schema of the links between sese.028 and sese.029 or semt.020

	<SctiesSttlmTxAllgmtNtfctn>	<MktInfrstrctrTxId> T2S ref of the settlement instruction	<MktInfrstrctrTxId> of the allegation message
sese.028	1701050001112223	1701051234567890	----
sese.028 (reminder)			1701050001112223
sese.029	----	----	1701050001112223
semt.020	1701050001112223		

## 2.23. Corporate Actions

### 2.23.1. MT564 – Corporate Action - Notification / Cancellation Advice

The NBB-SSS produces one MT564 per account in case of Corporate Action or per instruction in case of potential market claim.

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:CORP//	16x		Corporate Action ID	M	
:20C:	:SEME//	16x			M	
:20C:	:COAF//	16x		Official CA ID	S	
:23G:	NEWM	4!c/4!c]	CANC REPL REPE RMDR	DUPL	M	1
:22F:	:CAEV//	4!c	ACTV	Reactivation in trading	M	
			EXTM	Extension maturity		
			INTR	Interest payment		
			MCAL	Full call		
			PRED	Partial redemption without reduction of nominal value		
			REDM	Final maturity		
			REDO	Change of denomination		
			SUSP	Trading in the security has been suspended		
			PCAL	Redemption with reduction of nominal value		
			PARI	Conversion		
PINK	Pay in kind					
:22F:	:CAMV//MAND				M	
:98C:	:PREP//	YYYYMMDD hhmmss			O	
:25D:	:PROC//	PREU	COMP		S	2
:16R:	LINK				O	
:20C:	:RELA//	16x			M	3
:16S:	LINK				O	
:16S:	GENL				M	
:16R:	USECU				M	
:35B:		ISIN!e12!c [4*35x]			S	
:16R:	FIA				M	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:22F:	:MICO//	4!c		Method of interest computation indicator	O	
:11A:	:DENO//	3!a		Currency	O	
:98A:	:COUP//	YYYYMMDD		Coupon date	O	4
:98A:	:ISSU//	YYYYMMDD		Issuance date	O	
:98A:	:MATU//	YYYYMMDD		Maturity date	O	
:92A:	:PRFC//	[N]15d		Previous bond factor	O	5
:92A:	:NWFC//	[N]15d		Next bond factor	O	5
:92A:	:INTR//	[N]15d		Interest rate of the current coupon	O	4
:92A:	:NXRT//	[N]15d		Rate of the next coupon	O	
:36B:	:MINO//FAMT/	15d		Minimum nominal quantity	O	
<del>:36B:</del>	<del>:MILT//FAMT/</del>	<del>15d</del>		<del>Minimum exercisable multiple quantity</del>	<del>O</del>	
:16S:	FIA				M	
:16R:	ACCTINFO			repetitive	M	
:95P:	ACOW//	4!a2!a2!c3!c			S	
:97A:	:SAFE//	35x			M	6
:94F:	:SAFE//4!c/	4!a2!a2!c3!c		ICSD/ or CUST/ + owner BIC code (only present in case of foreign currency)	O	
:93B:	:ELIG/ :PEND/ :PENR/	/FAMT/[N]15d	AMOR	Quantity type code		7
:16S:	ACCTINFO				M	
:16S:	USECU				M	
:16R:	CADETL				M	
:98A:	:XDTE//	YYYYMMDD		Ex- Date	O	
:98A:	:EFFD//	YYYYMMDD		Effective date	O	
:98A:	:RDTE//	YYYYMMDD		Record date	O	
:98A:	:MATU//	YYYYMMDD		New maturity date	O	
:98A:	:MCTD//	YYYYMMDD		Market claim tracking end date	O	8
:98C:	TSDT	YYYYMMDD hhmmss			O	9
:98C:	EFFD	YYYYMMDD hhmmss			O	10
:69A:	:INPE//	YYYYMMDD / YYYYMMDD		Start date / End date	O	4
:99A:	:DAAC//	[N]3!n		Number of days accrued	O	4

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:92A:	:INTR//	15d		Interest rate	O	4
:92A:	:PRFC//	[N]15d		Previous bond factor if present	O	5
:92A:	:NWFC//	[N]15d		Next bond factor if present	O	
:92A:	:RINR//	[N]15d				11
:13A:	:COUP//	[N]15d		Coupon number	O	
:22F:	:ADDB//	ACLA	NAMC ATXF		O	12
:22F:	:CONV//	FINL		Final conversion	O	
:16S:	CADETL				M	
:16R:	CAOPTN				M	13
:13A:	:CAON//001				M	
:22F:	:CAOP// CASH				M	
:11A:	:OPTN// EUR				O	
:17B:	:DFLT// Y				M	
:92A:	:TAXR//	15d		Withholding tax rate (if any)	O	
:92A:	:INTP//	15d			O	14
:16R:	SECMOVE			repetitive	O	
:22H:	:CRDB// DEBT		CRED	DEBT: participant delivers the securities CRED: in case of paying agent	M	15
:35B:		ISIN1!e12!c [4*35x]			M	
:16R:	FIA				O	
:90a:	:ISSU//			Option A: 4!c/15d PRCT/15d Option E: 4!c UKWN (and no value)	O	
:16S:	FIA				O	
:98A:	:PAYD//	YYYYMMDD		Payment date	M	
:98A:	:PPDT//	YYYYMMDD		Pari Passu Date	O	16
:16S:	SECMOVE				O	
:16R:	CASHMOVE			repetitive	O	
:22H:	:CRDB// DEBT		CRED	CRED: participant receives the cash DEBT: in case of paying agent	M	
:97A:	:CASH//	34d		Cash account number	S	
:19B:	:ENTL	3!a15d		Entitled Amount	O	17
:19B:	:GRSS//	3!a15d		Gross amount	S	
:19B:	:NETT//	3!a15d		Net amount	O	17

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:19B:	:WITL//	3!a15d		Amount of tax deducted	S	18
:98A:	:PAYD//	YYYYMMDD		Payment date	M	19
:98A:	:VALU//	YYYYMMDD		Value date	O	20
:98A:	:EARL//	YYYYMMDD		Earliest Payment Date	O	21
:92A:	:TAXR//	15d		Withholding tax rate (if any)	O	
:92A:	:RATE//	15d		Rate applicable to the event	O	
:90A:	:OFFR//PRCT/	15d		Redemption price	O	22
:16S:	CASHMOVE				O	
:16S:	CAOPTN				M	
:16R:	ADDINFO				M	
:70E:	ADTX	10*35x				23
:95P:	:PAYA//	4!a2!a2!c3!c		BIC code of the paying agent	O	
:16S:	ADDINFO				M	

1. Function REPE when Balance has changed.  
Function REPL when Corporate Action has changed.  
Function RMDR when 5 days before the Corporate Actions a NEWM has already been sent.  
Subfunction DUPL if resent by the NBBSSS.
2. In case of Market Claim announcement COMP.
3. RELA In case of Pending Instruction or Market Claim.
4. Only present in case of coupon/interest payment.
5. Only present in case of Bond Factor.
6. - If sent to paying agent:  
    'NBBE100899999982' to provide the total outstanding amount  
- If sent to paying agent and if the financial service is not provided by the NBB-SSS:  
    securities account of the owner  
- If sent to participant:  
    securities account of the participant.
7. For ELIG the amount currently on d-account and for PENR the nominal amount of the receiving/pending transaction or for PEND the nominal amount of the delivering/pending transaction.
8. Market Claim tracking end date. That is the nearest date between the record date + 20 T2S opening days and the maturity date of the isin.
9. Trading suspended. Present in combination with 22F::CAEV//SUSP.
10. When trading is re-activated. Present in combination with 22F::CAEV//ACTV.

11. Index reference on the date of the corporate action.
12. When the NBB-SSS is providing the financial service ACLA or ATXF for transformation. If the NBB-SSS is not providing the financial service of the securities : NAMC.
13. This sequence is only provided in case of INTR, MCAL, PRED or REDM.
14. Actual interest rate used for the payment of the interest for the specified interest period.
15. In case of Conversion DEBT for the outgoing ISIN and CRED for the incoming ISIN.
16. Present in case of conversion.
17. Present if the Corporate Action is managed by the NBBSSS.
18. Indicative amount if the denomination is in foreign currency .
19. PAYD. Date of the Corporate Action. Can be a non-banking date.
20. VALU. Date when the payment will be done. Must be a banking date in the currency.
21. EARL. Date at which a payment can be made when PAYD is a non-banking date.
22. Only present in case of MCAL, PRED or REDM
23. Present in case of Market Claims, the text contains:
  - /RELA//reference is the SEME of the PFoD instruction
  - /MITI//is the MITI of the PFoD instruction
  - /ASRF//account servicer reference of the PFoD instruction
  - /PEND//PREA only present if the PFoD is on hold

#### 2.23.2. MX – Corporate Action Notification (seev.031.002.03)

The NBB-SSS produces one seev.031 per account in case of corporate action or per instruction in case of potential market claim.

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Id/Id	16x	:20C::SEME//		M	1
NtfcnGnlInf				M	
NtfcnTp	NEWM REPL RMDR	:23G:		M	2
PrcgSts				M	
EvtSts/EvtCmpltnsSts	COMP INCO	PREU COMP		M	3
EvtSts/EvtConfSts	CONF UCON			M	
InstrId/Id	16x	:20C::RELA//		O	4
CorpActnGnlInf				M	
CorpActnEvtId	16x	:20C::CORP//		M	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
OffclCorpActnEvtId	16x	:20C::COAF//		S	
EvtTp	ACTV	:22F::CAEV//	Reactivation in trading	M	
	EXTM		Extension maturity		
	INTR		Interest payment		
	MCAL		Full call		
	PRED		Partial redemption without reduction of nominal value		
	REDM		Final maturity		
	REDO		redenomination		
	SUSP		Trading in the security suspended		
	PCAL		Redemption with reduction of nominal value		
	PARI		Conversion		
PINK	Pay in kind				
MndtryVlntryEvtTp	MAND	:22F::CAMV//		M	
UndrlygScty/FinInstrmId				M	
Id/ISIN	12!c	:35B:		S	
DayCntBsis/Cd	4!c	:22F::MICO//		M	
DnmtnCey	3!c	:11A::DENO//		M	
MtrtyDt	XML Date	:98A::MATU//		M	
IsseDt	XML Date	:98A::ISSU//		M	
IntrstRate/Rate	15d	:92A::INTR//		O	
NxtIntrstRate	15d	:92A::NXRT//		O	
PrvsFctr	15d	:92A::PRFC//		O	
NxtFctr	15d	:92A::NWFC//		O	
MinExrcblQty	15d	:36B::MINO//		S	
MinExrcblMltpQty	15d	:36B::MILT//		S	
AcctDtls				M	
AcctsListAndBalDtls			Repetitive	M	5

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
SfkpgAcct	35x	:97A::SAFE//		M	
AcctOwnr	4!a2!a2!c3!c				
SfkpgPlc/TpAndId/ SfkpgPlcTp	ICSD	:94F::SAFE//ICSD		M	
	CUST	:94F::SAFE//CUST			
SfkpgPlc/TpAndId/Id	4!a2!a2!c3!c	4!a2!a2!c3!c			
Bal/TtlElgblBal/ ShrtLngPos	LONG			O	
QtyChc/Qty/FaceAmt	15d	93B::ELIG//FAMT		M	
QtyChc/Qty/AmtsdVal		93B::ELIG//AMOR			
PdgDlvryBal/Bal/ ShrtLngPos	LONG			O	
QtyChc/Qty/FaceAmt	15d	93B::ELIG//FAMT		M	
QtyChc/Qty/AmtsdVal		93B::ELIG//AMOR			
PdgRctBal/Bal/ ShrtLngPos	LONG			O	
QtyChc/Qty/FaceAmt	15d	93B::ELIG//FAMT		M	
QtyChc/Qty/AmtsdVal		93B::ELIG//AMOR			
CorpActnDtls				M	
DtDtls				O	
NewMtrtyDt/Dt/Dt	XML Date	:98A::MATU//		O	
FctvDt/Dt/Dt	XML Date	:98A::EFFD//		O	
RcrdDt/Dt/Dt	XML Date	:98A::RDTE//		O	
ExDvddDt//Dt/Dt	XML Date	:98A::XDTE		O	
PmtDt/Dt/Dt	XML Date	:98A::PAYD//		O	
MktCImTrckgEndDt/Dt/ Dt	XML Date	:98A::MCTD//		O	6
TradgSspdDt	XML Date	:98C::TSDT//		O	7
FctvDt	XML Date	:98C::EFFD//		O	8
PrdDtls/Prd		:69A::INPE//		O	
StartDt	ISODate				
EndDt	ISODate				
RateAndAmtDtls				O	
Intrst/Rate	[N]15d	:92A::INTR//		O	
Intrst/Amt	Xml Currency			O	
RltdIndx/Rate	[N]15d	:92A::RINR//		O	9
PrvsFctr/Rate	[N]15d	:92A::PRFC//		O	
NxtFctr/Rate	[N]15d	:92A::NWFC//		O	



MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
IntrstAcrdNbOfDays	3d	:99A::DAAC//		O	
CpnNb	3d	:13A::COUP//		O	
ConvsTp	FINL			O	
AddtlBizPrcInd				O	
Cd	ACLA NAMC ATFX	:22F::ADDB//ACLA :22F::ADDB//NAMC :22F::ADDB//ATFX		M	10
CorpActnOptDtls				O	
OptnNb	001	:13A::CAON//		M	
OptnTp/Cd	CASH	:22F::CAOP//		M	
CcyOptn	EUR	:11A::OPTN//		O	
DfltPrcgOrStgInstr/ DfltOptInd	Y	:17B::DFLT//		M	
DtDtls				M	
XpryDt/Dt/Dt	XML Date	:98A::XDTE//		O	
RateAndAmtDtls				M	
IntrstRateUsdForPmt/Rate	15d	:92A::INTR//		O	
WhldgTaxRate/Rate	15d	:92A::TAXR//		O	
SctiesQty				O	
MinExrcblQty/FaceAmt	15d	:36B::MINO//		O	
MinExrcblMltpQty/ FaceAmt	15d	:36B::MILT//		O	
SctiesMvmntDtls				O	
SctyDtls				M	
FinInstrmId/ISIN	12!c	:35B:		M	
IssePric/PctgPric/ PctgPricTp/Cd	15d	:90A::ISSU//PRCT		O	
CdtDbtInd	DEBT CRED	:22H::CRDB//		M	11

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
DtDtls/					
PmtDt/Dt/Dt	XML Date	:98A::PAYD//		M	
PrpssDt/Dt/Dt	XML Date	:98A::PPDT//		O	12
RateDtls/AplblRate/Rate	15d	:92A::RATE//		M	
CshMvmntDtls				O	13
CdtDbtInd	DBIT	:22H::CRDB//		M	
	CRED				
CshAcctId/Prtry	34d	:97A::CASH//		S	
AmtDtls				O	
GrssCshAmt	15d	:19B::GRSS//		S	
NetCshAmt	15d	:92A::NETT//		O	14
WhldgOfLclTaxAmt	15d	:92A::WITL//		S	15
EntitldAmt	15d	:19B::ENTL//		O	14
DtDtls				M	
PmtDt/Dt/Dt	XML Date	:98A::PAYD//		M	16
ValDt/Dt/Dt	XML Date	:98A::VALU//		O	17
EarlstPmtDt	XML Date	:98A::EARL//			18
RateAndAmtDtls				M	
WhldgTaxRate		:92A::TAXR//		M	
AplblRate/Rate	15d	:92A::RATE//		M	
PricDtls				O	
GncCshPricRcvdPerPdct/ PctgPric/PricVal	15d	:90A::OFFR//PRCT		M	
AddtlInf				O	
AddtlTxt/AddtlInf	10*35x	:70E::ADTX//		O	19
PngAgt				O	
BICOrBEI	4!a2!a2!c3!c	:95P::PAYA//		O	

1. For this message, the field <BizMsgldr> in head.001.001.01 will be used as SEME.

2. RMDR when 5 days before the Corporate Actions the NEWM has already been sent.
3. INCO in field EvtCmpltnsSts, UNCO in field EvtConfSts = PREU in MT564.  
In case of CLAI announcement COMP in field EvtCmpltnsSts and CONF in field EvtConfSts = COMP in MT564.
4. In case of Pending Instruction or Market Claim.
5. Repetitive if the NBB-SSS is not providing the financial service of the securities.
6. Market Claim tracking end date. That is the nearest date between the record date + 20 T2S opening days and the maturity date of the isin.
7. Trading suspended. Present when event type is SUSP.
8. When trading is re-activated. Present when event type is ACTV.
9. Index reference on the date of the corporate action.
10. When the NBB-SSS is providing the financial service ACLA or ATXF for transformation. If the NBB-SSS is not providing the financial service of the securities : NAMC.
11. DBIT for the Participant delivering the securities. CRED for the Paying Agent.  
In case of Conversion DBIT of the outgoing ISIN and CRED of the incoming ISIN.
12. Pari Passu date.
13. Not present if the NBB-SSS is not providing the financial service of the securities.
14. Present if the Corporate Action is managed by the NBBSSS.
15. Indicative amount if the denomination is in foreign currency.
16. Date of the Corporate Action. Can be a non-banking date.
17. Date when the payment will be done. Must be a banking date in the currency.
18. Date at which a payment can be made when PmtDt is a non-banking date.
19. Present in case of Market Claims, the text contains :  
/AcctOwnrTxId //reference of the PFoD instruction  
/RltdTxId//is the RltdTxId of the PFoD instruction  
/MktInfrstrctrTxId//MktInfrstrctrTxId of the PFoD instruction  
/PEND//PREA only present if the PFoD is on hold

2.23.3. MX – Corporate Action Cancellation Advice (seev.039.002.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Id/Id	16x	:20C::SEME//		M	1
CxlAdvGnlInf				M	
CxlRsnCd	WITH			M	
	PROC				
PrcgSts				M	
EvtSts/EvtCmpltnsSts	COMP	PREU		M	
	INCO				
EvtSts/EvtCmpltnsSts	CONF				
	UCON				
CorpActnGnlInf				M	
CorpActnEvtId	16x	:20C::CORP//		M	
OffclCorpActnEvtId	16x	:20C::COAF//		S	
EvtTp	ACTV	:22F::CAEV//	Reactivation in trading	M	
	EXTM		Extension maturity		
	INTR		Interest payment		
	MCAL		Full call		
	PRED		Partial redemption without reduction of nominal value		
	REDM		Final maturity		
	REDO		Change of denomination		
	PCAL		Redemption with reduction of nominal value		
	CONV		Conversion		
	PINK		Pay in kind		

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
MndtryVlntryEvtTp	MAND	:22F::CAMV//		M	
FinInstrmId				M	
Id/ISIN	12!c	:35B:		S	
AcctDtls				M	
AcctsList			repetitive	M	2
SfkpgAcct	35x	:97A::SAFE//		M	
SfkpgPlc/TpAndId/ SfkpgPlcTp	ICSD	:94F::SAFE//		S	
	CUST				
SfkpgPlc/TpAndId/Id	4!a2!a2!c3!c	:97A::SAFE//		S	

1. For this message, the field <BizMsgIdr> in head.001.001.01 will be used as SEME.
2. Repetitive if the NBB-SSS is not providing the financial service of the securities.

#### 2.23.4. MT566 – Corporate Action – Confirmation/Market claim/Transformation

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:16R:	GENL				M	
:20C:	:CORP//	16x		Corporate Action ID	M	
:20C:	:SEME//	16x			M	
:20C:	:COAF//	16x		Official CA ID	S	
:23G:	NEWM			DUPL	M	1
:22F:	:CAEV//	4!c	INTR	Interest payment	M	
			MCAL	Full call		
			PRED	Partial redemption without reduction of nominal value		
			REDM	Final maturity		
			PCAL	Redemption with reduction of nominal value		
			EXTM	Maturity Extension		
			CONV	Conversion		

Tag	Qualifier	Format	Other values	Comment	M/O	Note
			REDO	Redenomination		
			PINK	Pay in kind		
:98C:	:PREP//	YYYYMMMD Dhhmmss			O	
:16R:	LINK				O	
:20C:	:PREV//				M	2
:16S:	LINK				M	
:16R:	LINK				O	
:20C:	:RELA//				M	3
:16S:	LINK				M	
:16S:	GENL				M	
:16R:	USECU				M	
:95P:	:ACOW//	4!a2!a2!c3!c		BIC code of the participant	S	
:97A:	:SAFE//	35x			M	
:35B:		ISIN1!e12!c [4*35x]			M	
:16R:	FIA				M	
:11A:	:DENO//	3!a		Currency	O	
:98A:	:COUP//	YYYYMMMD D		Coupon date	O	
:98A:	:MATU//	YYYYMMMD D		Maturity date	O	
:98A:	:ISSU//	YYYYMMMD D		Issuance date	O	
:92A:	:PRFC//	[N]15d		Previous bond factor	O	4
:92A:	:NWFC//	[N]15d		Next bond factor	O	
:92A:	:INTR//	[N]15d		Interest rate of the current coupon	O	5
:16S:	FIA				M	
:93B:	:CONB/T2S/XXXX :CONB//FAMT :CONB//AMOR	4!c			M	6
:16S:	USECU				M	
:16R:	CADETL				M	
:98A:	:XDTE//	YYYYMMDD			O	
:98A:	:RDTE//	YYYYMMDD		Record date	O	
:69A:	:INPE//	YYYYMMDD/ YYYYMMDD		Start date / End date	O	
:92A:	:INTR//	15d		Interest rate	O	
:92A:	:PRFC//	[N]15d		Previous bond factor	O	
:92A:	:NWFC//	[N]15d		Next bond factor	O	

Tag	Qualifier	Format	Other values	Comment	M/O	Note
:22F:	:ADDB//CLAI		ATXF		C	7
:16S:	CADETL				M	
:16R:	CACONF				M	
:13A:	:CAON//001				M	
:22F:	:CAOP// CASH				M	
:92A:	:INDX//	15d			O	8
:92A:	:INTP//	15d			O	9
:16R:	CASHMOVE				O	
:22H:	:CRDB// DEBT		CRED		M	
:97A:	:CASH//	35d		Cash account number	S	
:16R:	CSHPRTY				O	10
:95P:	:CLAM//	4!a2!a2!c3!c			M	11
:20C:	:PROC//	16x			O	
:70E:	:PACO//	10*35x			O	
:16S:	CSHPRTY				M	
:19B:	:PSTA//	3!a15d		Amount posted to the cash account	M	
:19B:	:GRSS//	3!a15d		Gross amount	S	
:19B:	:MKTC//	3!a15d		Market Claim	O	3
:19B:	:NETT//	3!a15d		Net amount	S	
:19B:	:WITL//	3!a15d		Amount of tax deducted	S	
:19B:	:ACRU//	3!a15d		Accrued Interest Amount	O	12
:19B:	:RESU//	3!a15d		Resulting Amount	O	13
:98A:	:POST//	YYYYMMDD		Posting date	M	14
:98A:	:VALU//	YYYYMMDD		Value date	S	15
:98A:	:FXDT//	YYYYMMDD		Fx Rate Fixing Date	O	
:98A:	:PAYD//	YYYYMMDD		Payment date	S	16
:98A:	:EARL//	YYYYMMDD		Earliest Payment date	S	17
:92B:	:EXCH//	3!a/3!a/15d			O	18
:92A:	:RATE//	15d		Rate	S	
:92A:	:TAXR//	15d		Withholding tax rate (if any)	S	
:90A:	:OFFR//PRCT/	15d		Redemption price (only in case of MCAL, PRED or REDM)	O	
:16S:	CASHMOVE				M	
:16S:	CACONF				M	
:16R:	ADDINFO				M	
:95P:	:PAYA//	4!a2!a2!c3!c			S	
:70E:	:ADTX//	10*35x			O	19
:16S:	ADDINFO				M	

1. Subfunction DUPL if resent by the NBBSSS.

2. SEME of the MT564.
3. In case of Market Claim or Transformation.
4. Only present in case of Bond Factor.
5. Only present in case of coupon/interest payment.
6. Quantity T2S type code, if any.
7. If related to a market claim and the NBB-SSS is providing the financial service : CLAI.  
If related to a transformation and the NBB-SSS is providing the financial service : ATXF.
8. Index Factor. Index rate applied to the amount paid to adjust it to inflation.
9. Interest Rate used for payment. The actual interest rate used for the payment of the interest for the specified interest period.
10. Only for beneficiary of the market claim.
11. Party that has reimbursed the account owner with funds.
12. In case of ZCP accrued interest based on the Average Weighted Rate. Otherwise the accrued interest on the principal if any.
13. Amount of money resulting from a foreign exchange conversion.
14. POST : date when the amount has been effectively posted.
15. VALU : Date when the payment has been done. Must be a banking date in the currency.
16. PAYD : Date of the Corporate Action. Can be a non-banking date.
17. Date at which a payment has been processed in the system when PAYD is a non-banking date.
18. Only in case of foreign currencies assets with calculation of withholding tax in EUR.
19. RELA//16x : Actor reference  
MITI//16x : Market Infrastructure Transaction Identification  
ASRF//16x : Account Servicer Reference of the instruction (Corporate Action or CLAI). In case of withholding taxes, allows the Participant to find its WTX transaction. See appendix 6.



2.23.5. MX – Corporate Action Confirmation/Market Claim/Transformation  
(seev.036.002.03)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
NtfctnId					
Id/Id	16x	:20C::SEME//		M	
MvmntPrlimryAdvId				O	
Id	16x	:20C::PREV//		M	1
InstrId				O	
Id	16x	:20C::RELA//		M	2
CorpActnGnlInf				M	
CorpActnEvtId	16x	:20C::CORP//		M	
OffclCorpActnEvtId	16x	:20C::COAF//		S	
EvtTp	INTR	:22F::CAEV//	Interest payment	M	
	MCAL		Full call		
	PRED		Partial redemption without reduction of nominal value		
	REDM		Final maturity		
	PCAL		Redemption with reduction of nominal value		
	EXTM		Maturity Extension		
	CONV		Conversion		
	REDO		Redenomination		
	PINK		Pay in kind		
	FinInstrmId				
Id/ISIN	12!c	:35B:		M	
AddtlBizPrcInd				M	
Cd	CLAI	CLAI		S	3
AcctDtls				M	
SfkpgAcct	35x	:97A::SAFE//		M	
AcctOwnr/BICOrBEI	4!a2!a2!c3!c	:95P::ACOW//		S	
Bal/ConfdBal/Bal				M	
ShrtLngPos	LONG			M	

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
QtyChc/Qty				M	
FaceAmt	14d			O	
AmtsdVal	14d			O	
PrtryQty				M	
Qty	14d			M	
QtyTp	4!c			M	4
Issr	T2S			M	
SchmeNm	RPT			M	
CorpActnConfDtls				O	
OptnNb	001	:13A::CAON//		M	
OptnTp/Cd	CASH	:22F::CAOP//		M	
CcyOptn	EUR	:11A::OPTN//		O	
DtDtls				M	
XpryDt/Dt/Dt	XML Date	:98A::XDTE//		O	
RateAndAmtDtls				M	
IndxFctr/Rate	15d	:92A::INDX//		O	5
IntrstRateUsdForPmt/Rate	15d	:92A::INTP//		O	6
CshMvmntDtls				S	
CdtDbtInd	DEBT	:22H::CRDB//		M	
	CRED				
Acct/CshAcct/Prtry	34d	:97A::CASH//		S	
CshPties				O	7
MktCImCtrPty/id	4!a2!a2!c3!c	:95P::CLAM//		S	
PrgId	16x	:20C::PROC//		O	
AddtlInf	10*35x	:70E::PACO//		O	
AmtDtls				M	
PstgAmt	14d	:19B::PSTA//		M	
GrssCshAmt	14d	:19B::GRSS//		S	
NetCshAmt	14d	:19B::NETT//		S	
MktCImAm	14d	:19B::MKTC//		O	2
WhldgTaxAmt	14d	:19B::WITL//		S	
AcrdIntrstAmt	14d	:19B::ACRU//			8
DtDtls				M	
PstngDt/Dt/Dt	XML Date	:98A::POST//		M	9
ValDt/Dt/Dt	XML Date	:98A::VALU//		S	10
XRRateFxdgDt/Dt/Dt	XML Date	:98A::FXDT//		O	
PmtDt/Dt/Dt	XML Date	:98A::PAYD//		S	11

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
EarlstPmtDt	XML Date	:98A::EARL//		S	12
FXDtls				O	13
UnitCcy	3!a			M	
QtdCcy	EUR			M	
XchgRate	15d	:92B::EXCH//		M	
RsltgAmt	EUR 15d			M	
RateAndAmtDtls				S	
AplblRate	15d	:92A::RATE//		S	
WhldgTaxRate	15d	:92A::TAXR//		S	
PricDtls				O	
GncCshPricRcvdPerPdct/ PctgPric/PricVal	15d	:90A::OFFR//PRCT		M	
AddtlInf		ADDINFO		O	
AddtlTxt	AcctOwnrTxId RltdTxId MktInfrstrctrTxId	RELA MITI /ASRF//	text	S	14
PngAgt				S	
BICOrBEI	4!a2!a2!c3!c	:95P::PAYA//		S	

1. <BizMsgIdr> of the seev.031.
2. In case of Market Claim or Transformation.
3. If related to a claim and the NBB-SSS is providing the financial service: CLAI.
4. Quantity T2S type code, if any.
5. Index Factor. Index rate applied to the amount paid to adjust it to inflation.
6. Interest Rate used for payment. The actual interest rate used for the payment of the interest for the specified interest period.
7. Only for beneficiary of the market claim.
8. In case of ZCP accrued interest based on the Average Weighted Rate. Otherwise the accrued interest on the principal if any.
9. POST : date when the amount has been effectively posted.
10. Date when the payment effectively takes place. Must be a banking date in the currency.
11. Date of the Corporate Action. Can be a non-banking date.
12. Date at which a payment can be made when PAYD is a non-banking date.

13. Only in case of foreign currencies assets with calculation of withholding tax in EUR

14. AcctOwnrTxId//Actor Reference

RltdTxId//T2S Matching Reference

MktInfrstrctrTxId: Market Infrastructure Transaction Identification (Corporate Action or CLAI). In case of withholding taxes, allows the Participant to find its WTX transaction. See appendix 6.

2.23.6. MX – Corporate Action Narrative (seev.038.001.02)

MX XML Tag	Format	MT Equivalent	Comment	M/O	Note
Id/Id	16x			S	
AcctDtls				O	
SfkpgAcct	35x			O	
AcctOwnr/BICOrBEI	4!a2!a2!c3!c			O	
ConfdBal/Bal/QtyChc/ Qty/FaceAmt	[N]15d			O	
UndrlygScty/SctId				O	
Id/ISIN	12!c			O	
CorpActnGnlInf				M	
CorpActnEvtId	16x			M	
AddtlInf/AddtlInf	8000 text			M	

## Appendix 1 – NBB-SSS Reason Codes & Narrative Fields

The fields used are:

**25D** - Status Code;

**24B** - Reason Code;

**70D** - narrative reason. If the narrative reason is explicitly listed in this document, it shall be one of these. But, the NBB-SSS will also enriched the narrative field by using the narrative field content foreseen by T2S (see UDFS v1.2.1 Appendix 4.1).

Notes:

- as a Swift rule, 25D “Status Code” part is equal with the 24B “Qualifier”.

25D	24B	Reason
MTCH//MACH	-	instruction matched and no Hold remains
SETT//PEND	PEND//	Pending see Appendix 2
IPRC//PACK	:PACK//NARR	instruction has been acknowledged
IPRC//CGEN	CGEN//	The transaction was created by the account servicer or a third party
	COLL	Transaction has been generated for collateral management purposes
	NARR	Realignment related to Cross CSD Settlement.
TPRC//PACK		processing change command status accepted (case for the release of an instruction)
TPRC//MODC		modification completed (your instruction has been released)
TPRC//REJT	:REJT//	processing change command status rejected
	NRGN	- More than one Actor references are informed. - The underlying instruction does not exist.
	DEND	Instruction already on hold/ already released.
	NARR	The Business Message Identifier in the BAH must be unique.
:IPRC//REJT	:REJT//	instruction rejected
	CASH	- Cash account not consistent - Cash account does not exist
	DDAT	settlement date
	DEPT	place of settlement
	DMON	cash amount
	DQUA	nominal amount
	DSEC	ISIN
	DTRD	trade date
	ICAG	counterparty
	ICUS	Unrecognised or invalid custodian
	MINO	minimum nominal amount not reached
	MUNO	not a multiple of an existing nominal amount
	REFE	reference rejection
	SAFE	safekeeping account
SETR	ISO transaction code	
SETS	system/method invalid	

	NARR	other reason: see tag 70D
:IPRC//CAND	:CAND//	instruction cancelled
	CANS	cancelled by the system
	CANI	cancelled by the participant
	CTHP	Cancelled By Third Party
:IPRC//CPRC		Cancellation requested
:CPRC//CANP	:CANP//	cancellation instruction pending
	CONF	awaiting confirmation of cancellation of the counterparty
	NARR	Only in ISO15022
	OTHR	Only in ISO20022
:CPRC//REJT	:REJT//	cancellation rejected
	SAFE	Safekeeping Account Rejection
	NRGN	Not Found Rejection
	REFE	Reference Rejection
	NARR	Only in ISO15022
	OTHR	Only in ISO20022
:CPRC//PACK	NARR	Only in ISO15022
:CPRC//DEND	DCAN	Denied Since Already Cancelled
	DSET	Denied Since Already Settled
	NARR	Only in ISO15022
	OTHR	Only in ISO20022

Tag 70D:

:25D: field	Value of the :70D: field	
Indicates a rejection	:REAS//	INVALID
		DISCARDED
		PROHIBITED
		CONFLICT
		DUPLICATE
		MANDATORY

:24B: field	Value of the :70D:		Comment
:REJT//NARR	:REAS//	MTDI	MT discarded
		PREV	Original instruction
		MTTL	Message too long
		SEME	Problem with reference
		CFLI	Mismatching participant-SWIFT address
		MAND	No mandate for sender
:CAND//CANS		COLL	Lack of pledge
		COUN	Due to counterparty
		REDI	Advanced redemption
		FREZ	Frozen security
		BRUP	Bankruptcy
:PACK//NARR	:REAS//	NORE	No reason

## Appendix 2 - NBB-SSS Reason Codes & Narrative Fields

PrcgSts	MT Equivalent	Rsn	comment
sese.024	MT548 SETT//PEND		Pending Settlement (sent at end of day in case of recycled transaction)
semt.018	MT537		Pending Report
semt.022	-		Audit Trail Report
StlmSts/Pdg/Cd	24B::PEND//		
		BLOC	Account Blocked
		CLAC	Counterparty Insufficient Securities
		PREA	Your Instruction On Hold
		PART	Trade Settles In Partial
		CMON	Counterparty Insufficient Money
		LINK	Pending Linked Instruction
		FUTU	Awaiting Settlement Date
		LACK	Lack of Securities
		MONY	Insufficient Money
		SBLO	Securities Blocked
		OTHR	Other (only in ISO 20022)
		LATE	Instruction received after deadline
		PRCY	Counterparty Instruction On Hold
		PRSY	System On Hold
		CSDH	CSD Hold
		CVAL	CSD Validation
		CDLR	Conditional Delivery Awaiting Release
		INBC	Incomplete Number Count
		NORE	No Reason (only in ISO20022)
		NARR	Narrative (only in ISO15022)



## Appendix 3 - NBB-SSS MT548 scenarios reply to cancellation request

### MT54X sent to NBBSSS

- *the settlement instruction*

20C:SEME//settInstr

23G:NEWM

- *the cancellation instruction*

20C:SEME//cancInstr

23G:CANC

16R:LINK

20C:PREV//settInstr

16S:LINK

### MT548 sent by NBBSSS

1.) *Instruction not matched, cancelled*

1.1

23G:CAST

20C:RELA//cancInstr

20C:PREV//settInstr

25D:CPRC//PACK

1.2

23G:INST

20C:RELA//settInstr

25D:IPRC//CAND

24B:CAND//CANI

1.3

23G:CAST

20C:RELA//cancInstr

20C:PREV//settInstr

25D:CPRC//CAND

2.) *Instruction matched (by counterparty instruction with reference "matchSettInstr"),  
cancellation received only for 1 leg*

2.1

23G:CAST

20C:RELA//cancInstr

20C:PREV//settInstr

25D:CPRC//PACK

2.2 -- sent to counterparty  
23G:INST  
20C:RELA//matchSettInstr  
25D:IPRC//CPRC

2.3  
23G:CAST  
20C:RELA//cancInstr  
20C:PREV//settInstr  
25D:CPRC//CANP  
24B:CANP//CONF

*Counterparty sends cancellation with reference "matchCancInstr"*

2.4 -- to counterparty  
23G:CAST  
20C:RELA//matchCancInstr  
20C:PREV//matchSettInstr  
25D:CPRC//PACK

2.5  
23G:INST  
20C:RELA//settInstr  
25D:IPRC//CAND  
24B:CAND//CANI

2.6 -- to counterparty  
23G:INST  
20C:RELA//matchSettInstr  
25D:IPRC//CAND  
24B:CAND//CANI

2.7  
23G:CAST  
20C:RELA//cancInstr  
20C:PREV//settInstr  
25D:CPRC//CAND

2.8 -- to counterparty  
23G:CAST  
20C:RELA//matchCancInstr  
20C:PREV//matchSettInstr  
25D:CPRC//CAND

*3.) Instruction cancelled by system*

3.1  
23G:INST  
20C:RELA//settInstr  
25D:IPRC//CAND  
24B:CAND//CANS

## Appendix 4 - NBB-SSS MT548 LifeCycle instructions Hold & Release

---

### Case 1

1.1 On ISD -1 Participant sends an instruction PREA which doesn't match

20C::SEME//instr1

23G:PREA

NBBSSS answers MT548

20C::RELA//instr1

25D::IPRC//PACK

25D::SETT//PEND

24B::PEND//PREA

1.2 Counterparty has matched

NBBSSS sends MT548 to Participant

25D::MTCH//MACH

1.3 Participant sends a Release

20C::SEME//Release1

23G:NEWM

20C::PREA//instr1

NBBSSS sends MT548 notification that the release instruction is acknowledged

20C::RELA//Release1

25D::TPRC//PACK

NBBSSS sends MT548 to inform that the status of the settlement instruction has changed

20C::RELA//instr1

25D::SETT//PEND

24B::PEND//FUTU

NBBSSS sends MT548 notification completion of the release

20C::RELA//Release1

25D::TPRC//MODC

### Case 2

2.1 On ISD -1 Participant sends an instruction which doesn't match.

20C::SEME//instr1

23G:NEWM

NBBSSS answers MT548

20C::RELA//instr1

25D::IPRC//PACK

2.2 Participant sends a Hold (PREA + Block Link PREA)

20C::SEME//Hold1

23G:PREA

20C::PREA//instr1

NBBSSS sends MT548 notification that the hold instruction is acknowledged

20C::RELA//Hold1

25D::TPRC//PACK

NBBSSS sends MT548 to inform that status of the settlement instruction has changed

20C::RELA//instr1

25D::SETT//PEND

24B::PEND//PREA

NBBSSS sends MT548 notification completion of the hold

20C::RELA//Hold1

25D::TPRC//MODC

2.3 Participant sends a Release (NEWM + Block Link PREA)

20C::SEME//Release1

23G:NEWM

20C::PREA//instr1

NBBSSS sends MT548 notification that the release instruction is acknowledged

20C::RELA//Release1

25D::TPRC//PACK

NBBSSS sends MT548 to inform that status of the settlement instruction has changed

20C::RELA//instr1

25D::SETT//PEND

24B::PEND//FUTU

NBBSSS sends MT548 notification completion of the release

20C::RELA//Release1

25D::TPRC//MODC

2.4 Participant sends a Hold (PREA + Block Link PREA)

20C::SEME//Hold2

23G:PREA

20C::PREA//instr1

NBBSSS sends MT548 notification that the hold instruction is acknowledged

20C::RELA//Hold2

25D::TPRC//PACK

NBBSSS sends MT548 to inform that status of the settlement instruction has changed

20C::RELA//instr1

25D::SETT//PEND

24B::PEND//PREA

NBBSSS sends MT548 notification completion of the hold  
20C::RELA//Hold2  
25D::TPRC//MODC

2.5 Counterparty has matched  
NBBSSS sends MT548 to Participant  
25D::MTCH//MACH

2.6 Participant sends Release (NEWM + Block Link PREA)  
20C::SEME//Release2  
23G:NEWM  
20C::PREA//instr1

NBBSSS sends MT548 notification that the release instruction is acknowledged  
20C::RELA//Release2  
25D::TPRC//PACK

NBBSSS sends MT548 to inform that status of the settlement instruction has changed  
20C::RELA//instr1  
25D::SETT//PEND  
24B::PEND//FUTU

NBBSSS sends MT548 notification completion of the release  
20C::RELA//Release2  
25D::TPRC//MODC

Case 3  
Participant sends an already matched PREA  
NBBSSS answers MT548  
20C::RELA//instr1  
25D::IPRC//PACK  
25D::MTCH//MACH  
25D::SETT//PEND  
24B::PEND//PREA

Case 4  
Counterparty has already instructed and Participant matches, 2 separates MT548 are sent.  
Note that no PEND//FUTU is sent when the instruction has not been impacted by a "Hold" in its Lifecycle.

NBBSSS answers MT548  
25D::IPRC//PACK  
NBBSSS answers MT548  
25D::MTCH//MACH

Case 5.  
On ISD both Participants are on hold.

5.1 At Start of Day NBBSSS sends to each Participant an MT548 containing  
24B::PEND//PRCY

MT 548 with 25D::TPRC// are skipped in the description below.

5.2 Participant 1 releases its instruction.

NBBSSS sends to Participant 1

24B::PEND//PRCY

NBBSSS sends nothing to Participant 2 because its instruction is “on hold”.

5.3 Participant 2 releases its instruction.

NBBSSS sends to Participant 1

24B::PEND//FUTU

NBBSSS sends to Participant 2

24B::PEND//FUTU

5.4 Instruction doesn't settle and Participant 1 holds again.

NBBSSS sends to Participant 1

24B::PEND//PREA

NBBSSS sends to Participant 2

24B::PEND//PRCY

5.5 Participant 2 holds again.

NBBSSS sends nothing to Participant 1 because its instruction is “on hold”.

NBBSSS sends to Participant 2

24B::PEND//PREA

## Appendix 5 - NBB-SSS How to reconcile an instruction on N account with its WTX instruction

---

1. Participant has sent an instruction with reference **ref123456** related to an N account. It is not yet matched.

1.1 Ramses replies to the instruction with a sese.024

```
</To>
<BizMsgIdr>20140115S0000034</BizMsgIdr>
  <MsgDefIdr>sese.024.001.03</MsgDefIdr>
  <CreDt>2014-01-15T09:16:39Z</CreDt>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.03">
  <SctiesStlmTxStsAdv>
    <TxId>
      <AcctOwnrTxId>ref123456</AcctOwnrTxId>
      <MktInfrstrctrTxId>2014011500000002</MktInfrstrctrTxId>
    </TxId>
```

1.2 Ramses replies to the instruction with a MT548

```
:16R:GENL
:20C::SEME//20140115S0000034
:23G:INST
:98C::PREP//20140115091639
:16R:LINK
:20C::RELA//ref123456
:16S:LINK
:16R:LINK
:20C::PCTI//2014011500000002
:16S:LINK
```

2. Later, the instruction matches.

On ISD Ramses creates the WTX instruction.

2.1 Ramses sends a sese.024 for the WTX instruction.

The field <CmonId> is added with the value contained in the field <MktInfrstrctrTxId> of the sese.024 replying to the instruction of the Participant.

The sese.024 includes all the detail of the PFoD.

```
<BizMsgIdr>20140115S0000037</BizMsgIdr>
  <MsgDefIdr>sese.024.001.03</MsgDefIdr>
  <CreDt>2014-01-15T09:16:40Z</CreDt>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.03">
  <SciesStlmTxStsAdv<
    <TxId>
      <AcctOwnrTxId>NBBE14015WT00315</AcctOwnrTxId>
      <MktInfrstrctrTxId>2014011500000003</MktInfrstrctrTxId>
      <CmonId>20140115T0000002</CmonId>
    </TxId>
```

2.2 Ramses sends a MT548 for the WTX instruction.

The field 20C::COMM// is added with the value contained in the field 20C::PCTI// of the MT548 replying to the instruction of the Participant

The MT548 includes all the details of the PFoD.

```
:16R:GENL
:20C::SEME//20140115S0000037
:23G:INST
:98C::PREP//20140115091640
:16R:LINK
:20C::RELA//NBBE14015WT00315
:16S:LINK
:16R:LINK
:20C::COMM//20140115T0000002
:16S:LINK
:16R:LINK
:20C::MITI//2014011500000003
:16S:LINK
:16R:LINK
:20C::PCTI//20140115I0000005
:16S:LINK
:16R:LINK
:20C::PREV//ref123456
:16S:LINK
```

Both the Common Trade Reference and the Previous reference are also available in the settlement confirmation messages of the WTX transaction.



## Appendix 6 - NBB-SSS How to reconcile a Corporate Action payment or a Market Claim/Transformation for a N account with its WTX instruction.

---

Case 1 : The settlement of the Corporate Action is confirmed with a seev.036.

1.1 The seev.036 contains the Block Additional Information

```
<AddtlInf>  
<AddtlTxt>MktInfrstrctrTxld//2014042400000039<AddtlTxt>  
<AddtlInf>
```

1.2 Ramses sends a sese.024 for the creation of the WTX instruction PFoD.  
The field <Cmonld> is added with the text contained after MktInfrstrctrTxld of the field <AddtlTxt> in the seev.036.

```
<Txld>  
<Cmonld>20140424T00000039</Cmonld>  
</Txld>
```

Case 2 : The settlement of the Corporate Action is confirmed with a MT566.

2.1 The MT566 contains the Block ADDINFO

```
:16R:ADDINFO  
:95P::PAYA//NBBEBEBB216  
:70E::ADTX//ASRF//20140424T00000039  
:16S:ADDINFO
```

2.2 Ramses sends a MT548 for the creation of the WTX instruction PFoD.  
The field :20C::COMM// is added in the Block LINK with the text contained after :70E::ADTX//ASRF// in the Block ADDINFO.

```
:16R:LINK  
:20C::COMM//20140424T00000039  
:16S:LINK
```

## Appendix 7 - NBB-SSS How to reconcile a Market Claim or a Transformation with its instruction.

An unsettled instruction of the Participant has the reference **MY REF UNSETTLED**

### Case 1 in ISO 20022

1.1 Reference of the unsettled instruction triggering the Market Claim :

<TxId>**MY REF UNSETTLED**</TxId>

2.1 Ramses sends a Corporate Action notification seev.031 at the end of the last working day before the Corporate Action.

The reference of the notification is **20140327S0000519**. This reference can be found back in the seev.036.

The block <AddtlInf> contains the references of the Market Claim instruction.

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:head:001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE99999999</BICFI>
          <Othr>
            <Id>NBBE99999999</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>GKCCBEBBXXX</BICFI>
          <Othr>
            <Id>NBBE99999999</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140327S0000519</BizMsgIdr>
    <MsgDefIdr>seev.031.002.03</MsgDefIdr>
    <CreDt>2014-03-27T17:22:15Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:seev.031.001.02">
    <CorpActnNtfctn>
      <NtfctnGnlInf>
        <NtfctnTp>NEWM</NtfctnTp>
        <PrcgSts>
          <EvtSts>
            <EvtCmpltnsSts>INCO</EvtCmpltnsSts>
            <EvtConfSts>UCON</EvtConfSts>
          </EvtSts>
        </PrcgSts>
      </NtfctnGnlInf>
      <InstrId>
        <Id>MY REF UNSETTLED</Id>
      </InstrId>
      <CorpActnGnlInf>
        <CorpActnEvtId>BE00003152430006</CorpActnEvtId>
      </CorpActnGnlInf>
    </CorpActnNtfctn>
  </Document>
</Saa:Body>
```

```

<EvtTp>
  <Cd>INTR</Cd>
</EvtTp>
<MndtryVlntryEvtTp>
  <Cd>MAND</Cd>
</MndtryVlntryEvtTp>
<UndrlygScty>
  <SctyId>
    <ISIN>BE0000315243</ISIN>
    <Desc>OLO55 2009/2019</Desc>
  </SctyId>
  <DayCntBsis>
    <Cd>A010</Cd>
  </DayCntBsis>
  <DnmtnCcy>EUR</DnmtnCcy>
  <NxtCpnDt>2014-03-28</NxtCpnDt>
  <MtrtyDt>2019-03-28</MtrtyDt>
  <IsseDt>2009-01-21</IsseDt>
  <IntrstRate>
    <Rate>4</Rate>
  </IntrstRate>
  <MinExrcblQty>
    <FaceAmt>0.01</FaceAmt>
  </MinExrcblQty>
  <MinExrcblMltplQty>
    <FaceAmt>0.01</FaceAmt>
  </MinExrcblMltplQty>
</UndrlygScty>
</CorpActnGnlInf>
<AcctDtls>
  <AcctsListAndBalDtls>
    <SfkpgAcct>NBBE100808300226</SfkpgAcct>
    <AcctOwnc>
      <AnyBIC>GKCCBEBBXXX</AnyBIC>
    </AcctOwnc>
    <Bal>
      <PdgDlvryBal>
        <Bal>
          <ShrtLngPos>LONG</ShrtLngPos>
          <QtyChc>
            <Qty>
              <FaceAmt>1000000</FaceAmt>
            </Qty>
          </QtyChc>
        </Bal>
      </PdgDlvryBal>
    </Bal>
  </AcctsListAndBalDtls>
</AcctDtls>
<CorpActnDtls>
  <DtDtls>
    <RcrdDt>
      <Dt>
        <Dt>2014-03-27</Dt>
      </Dt>
    </RcrdDt>
    <ExDvddDt>
      <Dt>
        <Dt>2014-03-28</Dt>
      </Dt>
    </ExDvddDt>
    <PmtDt>
      <Dt>
        <Dt>2014-03-28</Dt>
      </Dt>
    </PmtDt>
    <MktClmTrckgEndDt>
      <Dt>
        <Dt>2014-04-16</Dt>
      </Dt>

```

```

    </MktClnTrckgEndDt>
  </DtDtls>
</PrdDtls>
<Prd>
  <IntrstPrd>
    <Prd>
      <StartDt>
        <Dt>
          <Dt>2013-03-28</Dt>
        </Dt>
      </StartDt>
      <EndDt>
        <Dt>
          <Dt>2014-03-28</Dt>
        </Dt>
      </EndDt>
    </Prd>
  </IntrstPrd>
</PrdDtls>
<RateAndAmtDtls>
  <Intrst>
    <Rate>4</Rate>
  </Intrst>
</RateAndAmtDtls>
<IntrstAcrdNbOfDays>365</IntrstAcrdNbOfDays>
<CpnNb>
  <ShrtId>006</ShrtId>
</CpnNb>
<AddtlBizPrInd>
  <Cd>ACLA</Cd>
</AddtlBizPrInd>
</CorpActnDtls>
<CorpActnOptnDtls>
  <OptnNb>001</OptnNb>
  <OptnTp>
    <Cd>CASH</Cd>
  </OptnTp>
  <CcyOptn>EUR</CcyOptn>
  <DfltPrcgOrStgInstr>
    <DfltOptnInd>true</DfltOptnInd>
  </DfltPrcgOrStgInstr>
  <SctiesMvmtDtls>
    <SctyDtls>
      <SctyId>
        <ISIN>BE0000315243</ISIN>
        <Desc>OLO55 2009/2019</Desc>
      </SctyId>
      <IssePric>
        <PctgPric>
          <PctgPricTp>PRCT</PctgPricTp>
          <PricVal>100</PricVal>
        </PctgPric>
      </IssePric>
    </SctyDtls>
    <CdtDbtInd>CRDT</CdtDbtInd>
    <DtDtls>
      <PmtDt>
        <Dt>
          <Dt>2014-03-28</Dt>
        </Dt>
      </PmtDt>
    </DtDtls>
  </SctiesMvmtDtls>
</CshMvmtDtls>
  <CdtDbtInd>DBIT</CdtDbtInd>
  <AmtDtls>
    <GrssCshAmt Ccy="EUR">40000</GrssCshAmt>
  </AmtDtls>
  <DtDtls>
    <PmtDt>
      <Dt>
        <Dt>2014-03-28</Dt>
      </Dt>
    </PmtDt>
  </DtDtls>

```

```

        </Dt>
      </PmtDt>
      <ValDt>
        <Dt>
          <Dt>2014-03-28</Dt>
        </Dt>
      </ValDt>
    </DtDtls>
    <RateAndAmtDtls>
      <WhldgTaxRate>
        <Rate>25</Rate>
      </WhldgTaxRate>
      <AplblRate>
        <Rate>100</Rate>
      </AplblRate>
    </RateAndAmtDtls>
    <PrctDtls>
      <GncCshPrctRcvdPerPdct>
        <PctgPrct>
          <PctgPrctTp>PRCT</PctgPrctTp>
          <PrctVal>100</PrctVal>
        </PctgPrct>
      </GncCshPrctRcvdPerPdct>
    </PrctDtls>
  </CshMvmtDtls>
  <AddtlInf>
    <AddtlTxt>
      <AddtlInf>365</AddtlInf>
    </AddtlTxt>
  </AddtlInf>
</CorpActnOptnDtls>
<AddtlInf>
  <AddtlTxt>
    <AddtlInf>AcctOwnrTxId//NBBE14086Z200146/RltdTxId//20140327T0000021/MktInfrstrctrTxId//
    2014032700000041/PEND//PREA</AddtlInf>
  </AddtlTxt>
</AddtlInf>
  <PngAgt>
    <AnyBIC>NBBEBEBB16</AnyBIC>
  </PngAgt>
</CorpActnNtfctn>
</Document>
</Saa:Body>

```

## 2.2 After settlement Ramses sends a Corporate Action confirmation seev.036.

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>GKCCBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140328S0000013</BizMsgIdr>
    <MsgDefIdr>seev.036.002.03</MsgDefIdr>
  </AppHdr>
</Saa:Body>

```

```

    <CreDt>2014-03-28T06:43:18Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:2002:tech:xsd:seev.036.001.04">
    <CorpActnMvmtConf>
      <NtfcfnId>
        <Id>20140328S0000013</Id>
      </NtfcfnId>
      <MvmtPrlmryAdvId>
        <Id>20140327S0000519</Id>
      </MvmtPrlmryAdvId>
      <InstrId>
        <Id>MY REF UNSETTLED</Id>
      </InstrId>
      <CorpActnGnlInf>
        <CorpActnEvtId>BE00003152430006</CorpActnEvtId>

        <EvtTp>
          <Cd>INTR</Cd>
        </EvtTp>
        <FinInstrmId>
          <ISIN>BE0000315243</ISIN>
          <Desc>OLO55 2009/2019</Desc>
        </FinInstrmId>
        <AddtlBizPrcInd>
          <Cd>CLAI</Cd>
        </AddtlBizPrcInd>
      </CorpActnGnlInf>
      <AcctDtls>
        <SfkpgAcct>NBBE100808300226</SfkpgAcct>
        <AcctOwnr>
          <AnyBIC>GKCCBEBBXXX</AnyBIC>
        </AcctOwnr>
        <Bal>
          <ConfdBal>
            <Bal>
              <ShrtLngPos>LONG</ShrtLngPos>

              <QtyChc>

              <Qty>

              <FaceAmt>1000000</FaceAmt>

              </Qty>
            </QtyChc>
          </Bal>
          </ConfdBal>
          <PdgDlvryBal>
            <Bal>
              <ShrtLngPos>LONG</ShrtLngPos>
              <QtyChc>

              <Qty>

              <FaceAmt>1000000</FaceAmt>

              </Qty>

              </QtyChc>
            </Bal>
          </PdgDlvryBal>
        </Bal>
      </AcctDtls>
      <CorpActnConfDtls>
        <OptnNb>
          <Nb>001</Nb>
        </OptnNb>
        <OptnTp>
          <Cd>CASH</Cd>
        </OptnTp>
      <CshMvmtDtls>

```

```

<CdtDbtInd>DBIT</CdtDbtInd>
<Acct>
  <CshAcct>
    <Prtry>100006090321</Prtry>

    </CshAcct>
  </Acct>
<AmtDtls>
  <PstngAmt Ccy="EUR">40000</PstngAmt>
  <GrssCshAmt Ccy="EUR">40000</GrssCshAmt>
  <NetCshAmt Ccy="EUR">40000</NetCshAmt>
  <MktClnAmt Ccy="EUR">40000</MktClnAmt>
</AmtDtls>
<DtDtls>
  <PstngDt>
    <Dt>2014-03-28</Dt>
  </PstngDt>
  <ValDt>
    <Dt>2014-03-28</Dt>
  </ValDt>
  <PmtDt>
    <Dt>2014-03-28</Dt>
  </PmtDt>
</DtDtls>
<RateAndAmtDtls>
  <AplblRate>100</AplblRate>
</RateAndAmtDtls>
</CshMvmntDtls>
</CorpActnConfDtls>
<AddtlInf>
  <AddtlTxt>AcctOwnrTxId//NBBE14086ZZ00146/RltdTxId//20140327T0000021/
MktInfrstrctrTxId//2014032700000041</AddtlTxt>
</AddtlInf>
  <PngAgt>
    <AnyBIC>NBBE14086ZZ00146</AnyBIC>
  </PngAgt>
</CorpActnMvmntConf>
</Document>
</Saa:Body>

```

## Case 2 in ISO 15022

1.1 Reference of the unsettled instruction triggering the Market Claim :

**:20C:** : SEME//MY REF UNSETTLED

2.1 Ramses sends a Corporate Action notification MT564 at the end of the last working day before the Corporate Action.

The reference of the notification is 20140327S0000519. This reference can be find back in the MT566.

The block **ADDINFO** contains the reference of the Market Claim instruction.

**:16R:GENL**  
**:20C:** : CORP//BE00003152430006  
**:20C:** : SEME//20140327S0000519  
**:23G:NEWM**  
**:22F:** : CAEV//INTR  
**:22F:** : CAMV//MAND  
**:98C:** : PREP//20140327172215  
**:25D:** : PROC//PREU  
**:16R:LINK**  
**:20C:** : RELA//MY REF UNSETTLED  
**:16S:LINK**  
**:16S:GENL**  
**:16R:USECU**  
**:35B:** ISIN BE0000315243  
OLO55 2009/2019  
**:16R:FIA**  
**:22F:** : MICO//A010  
**:11A:** : DENO//EUR  
**:98A:** : COUP//20140328  
**:98A:** : MATU//20190328  
**:98A:** : ISSU//20090121  
**:92A:** : INTR//4,0  
**:36B:** : MINO//FAMT/0,01  
**:36B:** : MILT//FAMT/0,01  
**:16S:FIA**  
**:16R:ACCTINFO**  
**:95P:** : ACOW//GKCCBEBBXXX  
**:97A:** : SAFE//NBBE100808300226  
**:93B:** : PENR//FAMT/1000000,0  
**:16S:ACCTINFO**  
**:16S:USECU**  
**:16R:CADETL**  
**:98A:** : XDTE//20140328  
**:98A:** : RDTE//20140327  
**:98A:** : MCTD//20140416  
**:69A:** : INPE//20130328/20140328  
**:99A:** : DAAC//365  
**:92A:** : INTR//4,0  
**:13A:** : COUP//006  
**:22F:** : ADDB//ACLA  
**:16S:CADETL**  
**:16R:CAOPTN**  
**:13A:** : CAON//001



**:22F:** :CAOP//CASH  
**:11A:** :OPTN//EUR  
**:17B:** :DFLT//Y  
**:92A:** :TAXR//25,0  
**:16R:SECMOVE**  
**:22H:** :CRDB//CRED  
**:35B:** ISIN BE0000315243  
 OLO55 2009/2019  
**:16R:FIA**  
**:90A:** :ISSU//PRCT/98,8190  
**:16S:FIA**  
**:98A:** :PAYD//20140328  
**:16S:SECMOVE**  
**:16R:CASHMOVE**  
**:22H:** :CRDB//DEBT  
**:19B:** :GRSS//EUR40000,0  
**:98A:** :PAYD//20140328  
**:98A:** :VALU//20140328  
**:92A:** :TAXR//25,0  
**:92A:** :RATE//100,0  
**:90A:** :OFFR//PRCT/100,0  
**:16S:CASHMOVE**  
**:70E:** :ADTX//INTM/365  
**:16S:CAOPTN**  
**:16R:ADDINFO**  
**:70E:** :ADTX//**RELA//NBBE14086ZZ00146**  
**/MITI//2014032700000021**  
**/ASRF//20140327I0000041**  
**/PEND//PREA**  
**:95P:** :PAYA//NBBEBEBB216  
**:16S:ADDINFO**

2.2 After settlement Ramses sends a Corporate Action confirmation MT566.

**:16R:GENL**  
**:20C:** :CORP//BE00003152430006  
**:20C:** :SEME//**20140328S0000013**  
**:23G:NEWM**  
**:22F:** :CAEV//INTR  
**:98C:** :PREP//20140328064318  
**:16R:LINK**  
**:20C:** :RELA//**MY REF UNSETTLED**  
**:16S:LINK**  
**:16R:LINK**  
**:20C:** :PREV//**20140327S00000519**  
**:16S:LINK**  
**:16S:GENL**  
**:16R:USECU**  
**:95P:** :ACOW//GKCCBEBBXXX  
**:97A:** :SAFE//NBBE100808300226  
**:35B:** ISIN BE0000315243  
 OLO55 2009/2019  
**:16R:FIA**  
**:11A:** :DENO//EUR  
**:98A:** :MATU//20190328

:98A: :ISSU//20090121  
:16S:FIA  
:93B: :CONB//FAMT/1000000,0  
:16S:USECU  
:16R:CADETL  
:98A: :XDTE//20140328  
:98A: :RDTE//20140327  
:69A: :INPE//20130328/20140328  
:92A: :INTR//4,0  
:22F: :ADDB//CLAI  
:16S:CADETL  
:16R:CACONF  
:13A: :CAON//001  
:22H: :CAOP//CASH  
:16R:CASHMOVE  
:22H: :CRDB//DEBT  
:97A: :CASH//100006090321  
:19B: :PSTA//EUR40000,0  
:19B: :GRSS//EUR40000,0  
:19B: :NETT//EUR40000,0  
:19B: :MKTC//EUR40000,0  
:98A: :POST//20140328  
:98A: :VALU//20140328  
:98A: :PAYD//20140328  
:92A: :RATE//4,0  
:90A: :OFFR//PRCT/100,0  
:16S:CASHMOVE  
:16S:CACONF  
:16R:ADDINFO  
:70E: :ADTX//RELA//NBBE14086ZZ00146/MITI//2014032700000021  
/ASRF//20140327I0000041  
:95P: :PAYA//NBBEBEBB216  
:16S:ADDINFO

## Appendix 8 - NBB-SSS LifeCycle for stripping request.

---

### MT 542 stripping request

```
:16R:GENL
:20C::SEME//MyStrippingRef
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20140318
:98A::SETT//20140318
:35B:ISIN BE0000332412
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/10000000,
:97A::SAFE//NBBE100804010196
:16S:FIAC
:16R:SETDET
:22F::SETR//MKDW
:22F::STCO//NOMC
:16R:SETPRTY
:95P::DEAG//KREDBEBBXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::SELL//KREDBEBBXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//NBBEBEBBTRE
:16S:SETPRTY
:16S:SETDET
```

### MT 546 settlement delivering OLO

```
:16R:GENL
:20C::SEME//20140318S0000506
:23G:NEWM
:98C::PREP//20140318143447
:16R:LINK
:20C::RELA//MyStrippingRef
:16S:LINK
:16R:LINK
:20C::COMM//MyStrippingRef
:16S:LINK
:16R:LINK
:20C::MITI//2014031800000032
:16S:LINK
:16R:LINK
:20C::PCTI//20140318I0000038
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20140318
:98A::TRAD//20140318
:98A::ESET//20140318
```

:35B:ISIN BE0000332412  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/10000000,0  
:95P::ACOW//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:FIAC  
:16R:SETDET  
:22F::STCO//NPAR  
:22F::SETR//MKDW  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::DEAG//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::REAG//NBBEBEBBTRE  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::SELL//KREDBEBBXXX  
:16S:SETPRTY  
:16S:SETDET

#### MT 544 settlement receiving STRIPS

:16R:GENL  
:20C::SEME//20140318S0000515  
:23G:NEWM  
:98C::PREP//20140318143449  
:16R:LINK  
:20C::RELA//NBBE14077ST00106  
:16S:LINK  
:16R:LINK  
:20C::COMM//MyStrippingRef  
:16S:LINK  
:16R:LINK  
:20C::MITI//2014031800000036  
:16S:LINK  
:16R:LINK  
:20C::PCTI//20140318I0000047  
:16S:LINK  
:16S:GENL  
:16R:TRADDET  
:98A::SETT//20140318  
:98A::TRAD//20140318  
:98A::ESET//20140318  
:35B:ISIN BE0008502636  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/260000,0  
:95P::ACOW//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:FIAC  
:16R:SETDET  
:16R:SETDET  
:22F::STCO//NPAR  
:22F::SETR//MKUP  
:16R:SETPRTY

```

:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBEBEBBTRE
:97A::SAFE//NBBETRESTRIPPINGONLY
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//KREDBEBBXXX
:97A::SAFE//NBBE100804010196
:16S:SETPRTY
:16R:SETPRTY
:95P::BUYR//KREDBEBBXXX
:16S:SETPRTY
:16S:SETDET

```

... and the same messages for the others strips

### MX – sese.023 stripping request

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
        </FinInstnId>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>NBBEBEBB216</BICFI>
      </FinInstnId>
      <Othr>
        <Id>NBBEBEBB216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
  <BizMsgIdr>MyStrippingRef</BizMsgIdr>
  <MsgDefIdr>sese.023.001.03</MsgDefIdr>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
  <SctiesSttlmTxInstr>
    <TxId>MyStrippingRef</TxId>
    <SttlmTpAndAddtlParams>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>FREE</Pmt>
    </SttlmTpAndAddtlParams>
    <TradDtls>
      <TradDt>
        <Dt>2014-03-18</Dt>
      </TradDt>
    </TradDtls>
  </SctiesSttlmTxInstr>

```

```

        </Dt>
    </TradDt>
    <SttlmDt>
        <Dt>
            <Dt>2014-03-18</Dt>
        </Dt>
    </SttlmDt>
</TradDtls>
<FinInstrmId>
    <ISIN>BE0000332412</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
    <SttlmQty>
        <Qty>
            <FaceAmt>10000000</FaceAmt>
        </Qty>
    </SttlmQty>
    <SfkpgAcct>
        <Id>NBBE100804010196</Id>
    </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
    <SctiesTxTp>
        <Cd>MKDW</Cd>
    </SctiesTxTp>
    <SttlmTxCond>
        <Cd>NOMC</Cd>
    </SttlmTxCond>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>KREDBEBBXXX</AnyBIC>
        </Id>
    </Pty1>
    <Pty2>
        <Id>
            <AnyBIC>KREDBEBBXXX</AnyBIC>
        </Id>
    </Pty2>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEBEBBTRF</AnyBIC>
        </Id>
    </Pty1>
</RcvgSttlmPties>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

## MX – sese.025 settlement delivering OLO

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEEBBB216</BICFI>
          <Othr>
            <Id>NBBEEBBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEEBBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140318S0000506</BizMsgIdr>
    <MsgDefIdr>sese.025.001.03</MsgDefIdr>
    <CreDt>2014-03-18T14:34:47Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>MyStrippingRef</AcctOwnrTxId>
        <AcctSvcrTxId>20140318I0000038</AcctSvcrTxId>
        <MktInfrstrctrTxId>2014031800000032</MktInfrstrctrTxId>
        <SctiesMvmntTp>DELI</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
        <CmonId>MyStrippingRef</CmonId>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2014-03-18</Dt>
          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>2014-03-18</Dt>
          </Dt>
        </SttlmDt>
        <FctvSttlmDt>
          <Dt>
            <DtTm>2014-03-18T00:00:00Z</DtTm>
          </Dt>
        </FctvSttlmDt>
      </TradDtls>
      <FinInstrmId>
        <ISIN>BE0000332412</ISIN>
      </FinInstrmId>
      <QtyAndAcctDtls>
```

```

    <SttldQty>
      <Qty>
        <FaceAmt>10000000</FaceAmt>
      </Qty>
    </SttldQty>
    <AcctOwnr>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </AcctOwnr>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlmParams>
    <SctiesTxTp>
      <Cd>MKDW</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE100804010196</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100804010196</Id>
      </SfkpgAcct>
    </Pty1>
    <Pty2>
      <Id>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
      </Id>
    </Pty2>
  </DlvrgSttlmPties>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE100804010196</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBE100804010196</AnyBIC>
      </Id>
    </Pty1>
  </RcvgSttlmPties>
  </SctiesSttlmTxConf>
</Document>
</Saa:Body>

```



## MX – sese.025 settlement receiving STRIPS

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEEBB216</BICFI>
          <Othr>
            <Id>NBBEEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140318S0000515</BizMsgIdr>
    <MsgDefIdr>sese.025.001.03</MsgDefIdr>
    <CreDt>2014-03-18T14:34:49Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>NBBE14077ST00106</AcctOwnrTxId>
        <AcctSvcrTxId>20140318I0000047</AcctSvcrTxId>
        <MktInfrstrctrTxId>2014031800000036</MktInfrstrctrTxId>
        <SctiesMvmntTp>RECE</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
        <CmonId>MyStrippingRef</CmonId>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2014-03-18</Dt>
          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>2014-03-18</Dt>
          </Dt>
        </SttlmDt>
        <FctvSttlmDt>
          <Dt>
            <DtTm>2014-03-18T00:00:00Z</DtTm>
          </Dt>
        </FctvSttlmDt>
      </TradDtls>
      <FinInstrmId>
        <ISIN>BE0008502636</ISIN>
      </FinInstrmId>
      <QtyAndAcctDtls>
        <SttldQty>
```

```

        <Qty>
          <FaceAmt>260000</FaceAmt>
        </Qty>
      </SttldQty>
    <AcctOwnc>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </AcctOwnc>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlmParams>
    <SctiesTxTp>
      <Cd>MKUP</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBEBE2TRE</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBETRESTRIPPINGONLY</Id>
      </SfkpgAcct>
    </Pty1>
  </DlvrgSttlmPties>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100804010196</Id>
      </SfkpgAcct>
    </Pty1>
    <Pty2>
      <Id>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
      </Id>
    </Pty2>
  </RcvgSttlmPties>
</SctiesSttlmTxConf>
</Document>
</Saa:Body>

```

... and the same messages for the others strips

## Appendix 9 - NBB-SSS LifeCycle for reconstitution request.

---

### MT 540 reconstitution request

```
:16R:GENL
:20C::SEME//MyReconstitution
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20140320
:98A::SETT//20140320
:35B:ISIN BE0000332412
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/15000000,
:97A::SAFE//NBBE100804010196
:16S:FIAC
:16R:SETDET
:22F::SETR//MKUP
:22F::STCO//NOMC
:16R:SETPRTY
:95P::REAG//KREDBEBBXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::BUYR//KREDBEBBXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBEBEBBTRE
:16S:SETPRTY
:16S:SETDET
```

### MT 544 settlement receiving OLO

```
:16R:GENL
:20C::SEME//20140320S0000345
:23G:NEWM
:98C::PREP//20140320140639
:16R:LINK
:20C::RELA//MyReconstitution
:16S:LINK
:16R:LINK
:20C::COMM//MyReconstitution
:16S:LINK
:16R:LINK
:20C::MITI//2014032000000044
:16S:LINK
:16R:LINK
:20C::PCTI//20140320I0000085
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20140320
:98A::TRAD//20140320
:98A::ESET//20140320
```

:35B:ISIN BE0000332412  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/15000000,  
:95P::ACOW//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:FIAC  
:16R:SETDET  
:22F::STCO//NPAR  
:22F::SETR//MKUP  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::DEAG//NBBEBEBBTRE  
:97A::SAFE//NBBETRESTRIPPINGONLY  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::REAG//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::BUYR//KREDBEBBXXX  
:16S:SETPRTY  
:16S:SETDET

### MT 546 Settlement delivering STRIPS

:16R:GENL  
:20C::SEME//20140320S0000322  
:23G:NEWM  
:98C::PREP//20140320140635  
:16R:LINK  
:20C::RELA//NBBE14079ST00128  
:16S:LINK  
:16R:LINK  
:20C::COMM//MyReconstitution  
:16S:LINK  
:16R:LINK  
:20C::MITI//2014032000000013  
:16S:LINK  
:16R:LINK  
:20C::PCTI//20140320I0000020  
:16S:LINK  
:16S:GENL  
:16R:TRADDET  
:98A::SETT//20140320  
:98A::TRAD//20140320  
:98A::ESET//20140320  
:35B:ISIN BE0008502636  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/390000,  
:95P::ACOW//KREDBEBBXXX  
:97A::SAFE//NBBE100804010196  
:16S:FIAC  
:16R:SETDET  
:22F::STCO//NPAR  
:22F::SETR//MKDW

```

:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//KREDBEBBXXX
:97A::SAFE//NBBE100804010196
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//NBBEBEBBTRE
:97A::SAFE//NBBETRESTRIPPINGONLY
:16S:SETPRTY
:16R:SETPRTY
:95P::SELL//KREDBEBBXXX
:16S:SETPRTY
:16S:SETDET

```

... and the same messages for the others strips

### MX – sese.023 reconstitution request

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>MyReconstitution</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
    <SctiesSttlmTxInstr>
      <TxId>MyReconstitution</TxId>
      <SttlmTpAndAddtlParams>
        <SctiesMvmntTp>RECE</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
      </SttlmTpAndAddtlParams>
    </SctiesSttlmTxInstr>
  </Document>
</Saa:Body>

```

```

<TradDtls>
  <TradDt>
    <Dt>
      <Dt>2014-03-20</Dt>
    </Dt>
  </TradDt>
  <SttlmDt>
    <Dt>
      <Dt>2014-03-20</Dt>
    </Dt>
  </SttlmDt>
</TradDtls>
<FinInstrmId>
  <ISIN>BE0000332412</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <SttlmQty>
    <Qty>
      <FaceAmt>15000000</FaceAmt>

      </Qty>
    </SttlmQty>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlmParams>
    <SctiesTxTp>
      <Cd>MKUP</Cd>
    </SctiesTxTp>
    <SttlmTxCond>
      <Cd>NOMC</Cd>
    </SttlmTxCond>
  </SttlmParams>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>

      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBEBEBBTRE</AnyBIC>

      </Id>
    </Pty1>
  </DlvrgSttlmPties>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>

      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>KREDBEBBXXX</AnyBIC>

      </Id>
    </Pty1>
    <Pty2>
      <Id>

```

```

        <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
</Pty2>
</RcvgSttlmPties>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

## MX – sese.025 settlement receiving OLO

```

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  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
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      <FIId>
        <FinInstnId>
          <BICFI>NBBEBE216</BICFI>
          <Othr>
            <Id>NBBEBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140320S0000318</BizMsgIdr>
    <MsgDefIdr>sese.025.001.03</MsgDefIdr>
    <CreDt>2014-03-20T14:06:34Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>MyReconstitution</AcctOwnrTxId>
        <AcctSvcrTxId>20140320I0000018</AcctSvcrTxId>
        <MktInfrstrctrTxId>2014032000000012</MktInfrstrctrTxId>
        <SctiesMvmntTp>RECE</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
        <CmonId>MyReconstitution</CmonId>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2014-03-20</Dt>
          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>2014-03-20</Dt>
          </Dt>
        </SttlmDt>
        <FctvSttlmDt>
          <Dt>

```

```

        <DtTm>2014-03-20T00:00:00Z</DtTm>
    </Dt>
    </FctvSttlmDt>
</TradDtls>
<FinInstrmId>
    <ISIN>BE0000332412</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
    <SttldQty>
        <Qty>
            <FaceAmt>15000000</FaceAmt>
        </Qty>
    </SttldQty>
    <AcctOwnr>
        <AnyBIC>KREDBEBBXXX</AnyBIC>
    </AcctOwnr>
    <SfkpgAcct>
        <Id>NBBE100804010196</Id>
    </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
    <SctiesTxTp>
        <Cd>MKUP</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEBEBBTRE</AnyBIC>
        </Id>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>KREDBEBBXXX</AnyBIC>
        </Id>
    <SfkpgAcct>
        <Id>NBBE100804010196</Id>
    </SfkpgAcct>
    </Pty1>
    <Pty2>
        <Id>
            <AnyBIC>KREDBEBBXXX</AnyBIC>
        </Id>
    </Pty2>
</RcvgSttlmPties>
</SctiesSttlmTxConf>
</Document>

```



</Saa:Body>

## MX – sese.025 settlement delivering STRIPS

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>KREDBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20140320S0000332</BizMsgIdr>
    <MsgDefIdr>sese.025.001.03</MsgDefIdr>
    <CreDt>2014-03-20T14:06:37Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>NBBE14079ST00130</AcctOwnrTxId>
        <AcctSvcrTxId>20140320I0000024</AcctSvcrTxId>
        <MktInfrstrctrTxId>2014032000000015</MktInfrstrctrTxId>
        <SctiesMvmntTp>DELI</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
        <CmonId>MyReconstitution</CmonId>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2014-03-20</Dt>
          </Dt>
        </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2014-03-20</Dt>
        </Dt>
      </SttlmDt>
      <FctvSttlmDt>
        <Dt>
          <DtTm>2014-03-20T00:00:00Z</DtTm>
        </Dt>
      </FctvSttlmDt>
    </TradDtls>
    <FinInstrmId>
      <ISIN>BE0008502636</ISIN>
    </FinInstrmId>
  </Document>
</Saa:Body>
```

```

<QtyAndAcctDtls>
  <SttldQty>
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      <FaceAmt>390000</FaceAmt>
    </Qty>
  </SttldQty>
  <AcctOwnr>
    <AnyBIC>KREDBEBBXXX</AnyBIC>
  </AcctOwnr>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
  <SctiesTxTp>
    <Cd>MKDW</Cd>
  </SctiesTxTp>
  <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </Pty1>
  <Pty2>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
  </Pty2>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBBEBEBBTRE</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBETRESTIPPINGONLY</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
</SctiesSttlmTxConf>
</Document>
</Saa:Body>

```

... and the same messages for the others strips.

## Appendix 10 - NBB-SSS Issuance / Withdrawal instructions.

### 1. Issuance

#### MT 540

```
:16R:GENL
:20C::SEME//MyIssuanceRef
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20140321
:98A::SETT//20140321
:35B:ISIN BE6666222227
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/50000000,
:97A::SAFE//NBBE100802000175
:16S:FIAC
:16R:SETDET
:22F::SETR//ISSU
:22F::STCO//NOMC
:22F::STCO//NPAR
:16R:SETPRTY
:95P::DEAG//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16S:SETDET
```

#### MX – sese.023

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>GEBABEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>MyIssuanceRef</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
</Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
```

```

<SctiesSttlnTxInstr>
  <TxId>MyIssuanceRef</TxId>
  <SttlnTpAndAddtlParams>
    <SctiesMvmntTp>RECE</SctiesMvmntTp>
    <Pmt>FREE</Pmt>
  </SttlnTpAndAddtlParams>
  <TradDtls>
    <TradDt>
      <Dt>
        <Dt>2014-03-21</Dt>
      </Dt>
    </TradDt>
    <SttlnDt>
      <Dt>
        <Dt>2014-03-21</Dt>
      </Dt>
    </SttlnDt>
  </TradDtls>
  <FinInstrmId>
    <ISIN>BE6666222227</ISIN>
  </FinInstrmId>
  <QtyAndAcctDtls>
    <SttlnQty>
      <Qty>
        <FaceAmt>50000000</FaceAmt>
      </Qty>
    </SttlnQty>
    <SfkpgAcct>
      <Id>NBBE100802000175</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlnParams>
    <SctiesTxTp>
      <Cd>ISSU</Cd>
    </SctiesTxTp>
    <SttlnTxCond>
      <Cd>NOMC</Cd>
    </SttlnTxCond>
    <PrtlSttlnInd>NPAR</PrtlSttlnInd>
  </SttlnParams>
  <DlvrgSttlnPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>
      </Id>
    </Pty1>
  </DlvrgSttlnPties>
  <RcvgSttlnPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>
      </Id>
    </Dpstry>
  </RcvgSttlnPties>
</SctiesSttlnTxInstr>

```

</Document>  
</Saa:Body>

## 2. Withdrawal

### MT542

:16R:GENL  
:20C::SEME//MyWithdrawalRef  
:23G:NEWM  
:16S:GENL  
:16R:TRADDET  
:98A::TRAD//20141028  
:98A::SETT//20141028  
:35B:ISIN BE0206203375  
:16S:TRADDET  
:16R:FIAC  
:36B::SETT//FAMT/10000000,  
:97A::SAFE//NBBE100802000175  
:16S:FIAC  
:16R:SETDET  
:22F::SETR//REDI  
:22F::STCO//NOMC  
:22F::STCO//NPAR  
:16R:SETPRTY  
:95P::REAG//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16S:SETDET

### MX – sese.023

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>MyWithdrawalRef</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
</Saa:Body>
```

```

</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">

  <SctiesSttlmTxInstr>
    <TxId>MyWithdrawalRef</TxId>
    <SttlmTpAndAddtlParams>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>FREE</Pmt>
    </SttlmTpAndAddtlParams>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2014-10-28</Dt>
        </Dt>
      </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2014-10-28</Dt>
        </Dt>
      </SttlmDt>
    </TradDtls>
    <FinInstrmId>
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    </FinInstrmId>
    <QtyAndAcctDtls>
      <SttlmQty>
        <Qty>
          <FaceAmt>10000000</FaceAmt>

          </Qty>
        </SttlmQty>
      <SfkpgAcct>
        <Id>NBBE100802000175</Id>
      </SfkpgAcct>
    </QtyAndAcctDtls>
    <SttlmParams>
      <SctiesTxTp>
        <Cd>REDI</Cd>
      </SctiesTxTp>
      <SttlmTxCond>
        <Cd>NOMC</Cd>
      </SttlmTxCond>
      <PrtlSttlmInd>NPAR</PrtlSttlmInd>
    </SttlmParams>
    <RcvgSttlmPties>
      <Dpstry>
        <Id>
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        </Id>
      </Dpstry>
      <Pty1>
        <Id>
          <AnyBIC>NBBE216</AnyBIC>
        </Id>
      </Pty1>
    </RcvgSttlmPties>
  </SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

## Appendix 11 - NBB-SSS Pledge instructions

A new pledge must be instructed using the ISO transaction code COLI (Collateral IN) in combination with an account flagged in the static data as “Account Pledge” and an existing Pledge Beneficiary 95a::BUYR.

The use of a reference in the field PROC is mandatory.

The remove of the pledge must be instructed using the ISO transaction code COLO (Collateral OUT) in combination with the account flagged in the static data as “Account Pledge” and the Pledge Beneficiary 95a::SELL.

The reference in the field PROC is mandatory and must match the reference used in a previously settled instruction COLI.

Example new pledge sending a MT542

```
:16R:GENL
:20C::SEME//INSTRUCTIONREF
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20140804
:98A::SETT//20140804
:35B:ISIN BE0000328378
:25D::MTCH/MACH
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/350000,
:97A::SAFE//NBBE100808300125
:16S:FIAC
:16R:SETDET
:22F::SETR//COLI
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//GKCCBEBBXXX
:97A::SAFE//NBBE1008083051PL
:16S:SETPRTY
:16R:SETPRTY
:95R::BUYR/NBBE/6018
:20C::PROC//MYPLEDGEREF
:16S:SETPRTY
:16S:SETDET
```

Example new pledge sending a sese.023

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>GKCCBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
  </AppHdr>
</Saa:Body>
```

```

        </FinInstnId>
    </FIId>
</To>
<BizMsgIdr>INSTRUCTIONREF</BizMsgIdr>
<MsgDefIdr>sese.023.001.03</MsgDefIdr>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
    <SctiesSttlmTxInstr>
        <TxId>INSTRUCTIONREF</TxId>
        <SttlmTpAndAddtlParams>
            <SctiesMvmntTp>DELI</SctiesMvmntTp>
            <Pmt>FREE</Pmt>
        </SttlmTpAndAddtlParams>
        <TradDtls>
            <TradDt>
                <Dt>
                    <Dt>2014-08-04</Dt>
                </Dt>
            </TradDt>
            <SttlmDt>
                <Dt>
                    <Dt>2014-08-04</Dt>
                </Dt>
            </SttlmDt>
            <MtchgSts>
                <Cd>MACH</Cd>
            </MtchgSts>
        </TradDtls>
        <FinInstrmId>
            <ISIN>BE0000328378</ISIN>
        </FinInstrmId>
        <QtyAndAcctDtls>
            <SttlmQty>
                <Qty>
                    <FaceAmt>350000</FaceAmt>
                </Qty>
            </SttlmQty>
            <SfkpgAcct>
                <Id>NBBE100808300125</Id>
            </SfkpgAcct>
        </QtyAndAcctDtls>
        <SttlmParams>
            <SctiesTxTp>
                <Cd>COLI</Cd>
            </SctiesTxTp>
        </SttlmParams>
        <RcvgSttlmPties>
            <Dpstry>
                <Id>
                    <AnyBIC>NBBEBBBB216</AnyBIC>
                </Id>
            </Dpstry>
            <Pty1>
                <Id>
                    <AnyBIC>GKCCBEBBXXX</AnyBIC>
                </Id>
            <SfkpgAcct>
                <Id>NBBE1008083051PL</Id>
            </SfkpgAcct>
            </Pty1>
            <Pty2>
                <Id>
                    <PrtryId>
                        <Issr>NBBE</Issr>
                        <Id>6018</Id>
                    </PrtryId>
                </Id>
                <PrcgId>MYPLEDGEREF</PrcgId>
            </Pty2>
        </RcvgSttlmPties>
    </SctiesSttlmTxInstr>
</Document>

```



```

    </SctiesSttlmTxInstr>
  </Document>
</Saa:Body>

```

## Example remove pledge sending a MT542

```

:16R:GENL
:20C::SEME//INSTRUCTIONREF1
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20140805
:98A::SETT//20140805
:35B:ISIN BE0000328378
:25D::MTCH//MACH
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/350000,
:97A::SAFE//NBBE1008083051PL
:16S:FIAC
:16R:SETDET
:22F::SETR//COLO
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//GKCCBEBBXXX
:97A::SAFE//NBBE100808300125
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//GKCCBEBBXXX
:16S:SETPRTY
:16R:SETPRTY
:95R::SELL//NBBE/6018
:20C::PROC//MYPLEDGEREF
:16S:SETPRTY
:16S:SETDET

```

## Example remove pledge sending a sese.023

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>GKCCBEBBXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>INSTRUCTIONREF1</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
    <SctiesSttlmTxInstr>
      <TxId>INSTRUCTIONREF1</TxId>
      <SttlmTpAndAddtlParams>
        <SctiesMvmntTp>DELI</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
      </SttlmTpAndAddtlParams>
    </SctiesSttlmTxInstr>
  </Document>
</Saa:Body>

```

```

<TradDtIs>
  <TradDt>
    <Dt>
      <Dt>2014-08-05</Dt>
    </Dt>
  </TradDt>
  <SttlmDt>
    <Dt>
      <Dt>2014-08-05</Dt>
    </Dt>
  </SttlmDt>
  <MtchgSts>
    <Cd>MACH</Cd>
  </MtchgSts>
</TradDtIs>
<FinInstrmId>
  <ISIN>BE0000328378</ISIN>
</FinInstrmId>
<QtyAndAcctDtIs>
  <SttlmQty>
    <Qty>
      <FaceAmt>350000</FaceAmt>
    </Qty>
  </SttlmQty>
  <SfkpgAcct>
    <Id>NBBE1008083051PL</Id>
  </SfkpgAcct>
</QtyAndAcctDtIs>
<SttlmParams>
  <SctiesTxTp>
    <Cd>COLO</Cd>
  </SctiesTxTp>
</SttlmParams>
<DlvrgSttlmPties>
  <Pty1>
    <Id>
      <AnyBIC>GKCCBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE1008083051PL</Id>
    </SfkpgAcct>
  </Pty1>
  <Pty2>
    <Id>
      <PrtryId>
        <Issr>NBBE</Issr>

        <Id>6018</Id>
      </PrtryId>
    </Id>
    <PrcgId>MYPLEDGEREF</PrcgId>
  </Pty2>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBE216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>GKCCBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100808300125</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

## Appendix 12 – NBB-SSS Conversion old principal into new strip

The ISO transaction code CONV in combination with the receiving party NBBEBEBB216 allows the Primary/Recognised Dealers to trigger conversion of an old principal into a new strip.

### 1. 1 Example of conversion request sending a sese.023 with old principal

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>MGTCBEBEECL</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>REQ141022CONV2</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
    <SctiesSttlmTxInstr>
      <TxId>REQ141022CONV2</TxId>
      <SttlmTpAndAddtlParams>
        <SctiesMvmtTp>DELI</SctiesMvmtTp>
        <Pmt>FREE</Pmt>
      </SttlmTpAndAddtlParams>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2014-10-22</Dt>
          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>2014-10-22</Dt>
          </Dt>
        </SttlmDt>
      </TradDtls>
      <FinInstrmId>
        <ISIN>BE0008260151</ISIN>
      </FinInstrmId>
      <QtyAndAcctDtls>
        <SttlmQty>
          <Qty>
            <FaceAmt>260000</FaceAmt>
          </Qty>
        </SttlmQty>
        <SfkpgAcct>
          <Id>NBBE100890013733</Id>
        </SfkpgAcct>
      </QtyAndAcctDtls>
      <SttlmParams>
        <SctiesTxTp>
          <Cd>CONV</Cd>
        </SctiesTxTp>
        <SttlmTxCond>
          <Cd>NOMC</Cd>
        </SttlmTxCond>
      </SttlmParams>
    </SctiesSttlmTxInstr>
  </Document>
</Saa:Body>
```

```

        </SttlmTxCond>
        <PrtlSttlmInd>NPAR</PrtlSttlmInd>
    </SttlmParams>
    <DlvrgSttlmPties>
        <Pty1>
            <Id>
                <AnyBIC>MGTCBEBEECL</AnyBIC>
            </Id>
        </Pty1>
        <Pty2>
            <Id>
                <AnyBIC>NOMAGB2LXXX</AnyBIC>
            </Id>
        </Pty2>
    </DlvrgSttlmPties>
    <RcvgSttlmPties>
        <Dpstry>
            <Id>
                <AnyBIC>NBBEBE216</AnyBIC>
            </Id>
        </Dpstry>
        <Pty1>
            <Id>
                <AnyBIC>NBBEBE216</AnyBIC>
            </Id>
        </Pty1>
    </RcvgSttlmPties>
    </SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

1.2 The NBBSSS creates an already matched transaction linked to the conversion request and matches the conversion request. The 2 transactions settle at the same time.

Here follows the sese.025 with the new strip (sese.025 of the request is skipped in this example).

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBE216</BICFI>
          <Othr>
            <Id>NBBEBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI> MGTCBEBEECL</BICFI>
          <Othr>
            <Id>NBBEBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>20141022S0001114</BizMsgIdr>
    <MsgDefIdr>sese.025.001.03</MsgDefIdr>
    <CreDt>2014-10-22T14:40:57Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>NBBECG14102201</AcctOwnrTxId>
        <AcctSvcrTxId>20141022I0000388</AcctSvcrTxId>
        <MktInfrstrctrTxId>2014102200000182</MktInfrstrctrTxId>
      </TxIdDtls>
    </SctiesSttlmTxConf>
  </Document>
</Saa:Body>

```

```

    <SctiesMvmntTp>RECE</SctiesMvmntTp>
    <Pmt>FREE</Pmt>
    <CmonId>REQ141022CONV2</CmonId>
  </TxIdDtls>
  <TradDtls>
    <TradDt>
      <Dt>
        <Dt>2014-10-22</Dt>
      </Dt>
    </TradDt>
    <SttlmDt>
      <Dt>
        <Dt>2014-10-22</Dt>
      </Dt>
    </SttlmDt>
    <FctvSttlmDt>
      <Dt>
        <DtTm>2014-10-22T14:40:57Z</DtTm>
      </Dt>
    </FctvSttlmDt>
  </TradDtls>
  <FinInstrmId>
    <ISIN>BE0008052012</ISIN>
  </FinInstrmId>
  <QtyAndAcctDtls>
    <SttlQty>
      <Qty>
        <FaceAmt>260000</FaceAmt>
      </Qty>
    </SttlQty>
    <AcctOwnr>
      <AnyBIC>MGTCBEBEECL</AnyBIC>
    </AcctOwnr>
    <SfkpgAcct>
      <Id>NBBE100890013733</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlmParams>
    <SctiesTxTp>
      <Cd>ISSU</Cd>
    </SctiesTxTp>
    <SttlmTxCond>
      <Cd>NOMC</Cd>
    </SttlmTxCond>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Ptyl>
      <Id>
        <AnyBIC>NBBE216</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE10089999982</Id>
      </SfkpgAcct>
    </Ptyl>
  </DlvrgSttlmPties>
  <RcvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Ptyl>
      <Id>
        <AnyBIC>MGTCBEBEECL</AnyBIC>
      </Id>
    </Ptyl>
  </RcvrgSttlmPties>

```

```

        <SfkpgAcct>
          <Id> NBBE100890013733</Id>
        </SfkpgAcct>
      </Pty1>
      <Pty2>
        <Id>
          <AnyBIC>NOMAGB2LXXX</AnyBIC>
        </Id>
      </Pty2>
    </RcvgSttlmPties>
  </SctiesSttlmTxConf>
</Document>
</Saa:Body>

```

## 2.1 Example of conversion request sending a MT542 with old principal

```

:16R:GENL
:20C::SEME//REQ141022CONV2
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::TRAD//20141022
:98A::SETT//20141022
:35B:ISIN BE0008260151
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/260000,
:97A::SAFE//NBBE100890013733
:16S:FIAC
:16R:SETDET
:22F::SETR//CONV
:22F::STCO//NPAR
:22F::STCO//NOMC
:16R:SETPRTY
:95P::REAG//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//MGTCBEBEECL
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::SELL//NOMAGB2LXXX
:16S:SETPRTY
:16S:SETDET

```

2.2 The NBBSSS creates an already matched transaction linked to the conversion request and matches the conversion request. The 2 transactions settle in the same time.

Here follows the MT544 with the new strip (MT546 of the request is skipped in this example).

```

:16R:GENL
:20C::SEME//20141022S0001114
:23G:NEWM
:98C::PREP//20141022144057
:16R:LINK
:20C::RELA//NBBECG14102201
:16S:LINK
:16R:LINK
:20C::COMM//REQ141022CONV2
:16S:LINK
:16R:LINK
:20C::MITI//2014102200000182
:16S:LINK
:16R:LINK
:20C::PCTI//2014102210000388
:16S:LINK

```

:16S:GENL  
:16R:TRADDET  
:98A::SETT//20141022  
:98A::TRAD//20141022  
:98C::ESET//20141022144057  
:35B:ISIN **BE0008052012**  
:16S:TRADDET  
:16R:FIAC  
:36B::ESTT//FAMT/260000,0  
:95P::ACOW//MGTCBEBEECL  
:97A::SAFE//NBBE100890013733  
:16S:FIAC  
:16R:SETDET  
:22F::STCO//NPAR  
:22F::STCO//NOMC  
:22F::SETR//ISSU  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::DEAG//NBBEBEBB216  
:97A::SAFE//NBBE100899999982  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::REAG//MGTCBEBEECL  
:97A::SAFE//NBBE100890013733  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::BUYR//NOMAGB2LXXX  
:16S:SETPRTY  
:16S:SETDET  
:16R:OTHRPRTY  
:95P::MEOR//NBBEBEBB216  
:16S:OTHRPRTY

## Appendix 13 – NBB-SSS Reservation/Collateral message

### MT542

:16R:GENL  
:20C::SEME//MyReservationRef  
:23G:NEWM  
:16S:GENL  
:16R:TRADDET  
:98A::TRAD//20141028  
:98A::SETT//20141028  
:35B:ISIN BE0000318270  
:16S:TRADDET  
:16R:FIAC  
:36B::SETT//FAMT/15000000,  
:97A::SAFE//NBBE100808300125  
:16S:FIAC  
:16R:SETDET  
:22F::SETR//CNCB  
:22F::STCO//NOMC  
:22F::STCO//NPAR  
:16R:SETPRTY  
:95P::REAG//ECMSBEBBCCB  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::PSET//NBBE216  
:16S:SETPRTY  
:16S:SETDET

### Sese.023

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>GKCCBEBBXXX</BICFI>
          <Othr>
            <Id>NBBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE216</BICFI>
          <Othr>
            <Id>NBBE216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>MyReservationRef</BizMsgIdr>
    <MsgDefIdr>sese.023.001.03</MsgDefIdr>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.03">
    <SctiesSttlmTxInstr>
      <TxId>MyReservationRef</TxId>
      <SttlmTpAndAddtlParams>
        <SctiesMvmtTp>DELI</SctiesMvmtTp>
        <Pmt>FREE</Pmt>
      </SttlmTpAndAddtlParams>
      <TradDtls>
        <TradDt>
          <Dt>
```



```

        <Dt>2014-10-28</Dt>
      </TradDt>
    <SttlnDt>
      <Dt>
        <Dt>2014-10-28</Dt>
      </Dt>
    </SttlnDt>
  </TradDtls>
  <FinInstrmId>
    <ISIN>BE0000318270</ISIN>
  </FinInstrmId>
  <QtyAndAcctDtls>
    <SttlnQty>
      <Qty>
        <FaceAmt>15000000</FaceAmt>
      </Qty>
    </SttlnQty>
    <SfkpgAcct>
      <Id>NBBE100808300125</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlnParams>
    <SctiesTxTp>
      <Cd>CNCB</Cd>
    </SctiesTxTp>
    <SttlnTxCond>
      <Cd>NOMC</Cd>
    </SttlnTxCond>
    <PrtlSttlnInd>NPAR</PrtlSttlnInd>
  </SttlnParams>
  <RcvgSttlnPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE22222216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>ECMS222222</AnyBIC>
      </Id>
    </Pty1>
  </RcvgSttlnPties>
</SctiesSttlnTxInstr>
</Document>
</Saa:Body>

```

### 3. Messages dedicated to T2S

#### 3.1.1. MX - Intra Position Movement Instruction (semt.013.001.03)

MX XML Tag	Format	Comment	M/O	Note
TxId	16x		M	
NbCounts			O	
TtlNb			C	
CurInstrNb	3!n		C	
TtlOfLkdInstrs	3!n		C	
Lnkgs			O	
PrcgPos/Cd	4!n		O	
MsgNb/LngNb	ISO20022MessageIdentificationText (based on string)		O	
Ref	SciesSttlmTxId		M	
	IntraPosMvmntId			
	IntraBalMvmntId			
	AcctSvcrTxId			
	MktInfrstrctrTxId			
	PoolId			
OthrTxId				
RefOwnr	4!a2!a2!c3!c		O	1
AcctOwnr	4!a2!a2!c3!c		O	1
SfkpgAcct/Id	35x		M	
FinInstrmId			M	
ISIN	12!c		M	
IntraPosDtls			M	
Prty	0001		O	
	0003			
	0004			
SttlmQty/FaceAmt	14d		M	
SciesSubBalId/Id	30x		O	2
SttlmDt/Dt	YYYY-MM-DD		M	
BalFr			M	
Tp/Cd	AWAS		O	3
Prtry/			O	3
Id	4x		C	
Issr	T2S		C	

SchmeNm	RT		C	
BalTo			M	
Tp/Cd	AWAS		O	4
Prtry/			O	4
Id	4x		C	
Issr	T2S		C	
SchmeNm	RT		C	

1. It must be a "published BIC".
2. Restriction reference. Needed in case of Increase or Decrease of the Restriction Sub-Balance.
3. Either AWAS or field Prtry/ sequence.
4. If in the block BalFr the Sub-Balance indicated is not of the type deliverable, a deliverable Sub-Balance in block BalTo must be present.

### 3.1.2. MX - Intra Position Movement Status Advice (semt.014.001.03)

---

MX XML Tag	Format	Comment	M/O	Note
TxId			M	
AcctOwnrTxId	16x		M	
MktInfrstrctrTxId	16x		O	
PrcgSts			O	
Rjctd/			O	
NoSpefdRsn	NORE		C	
Rsn/Cd	See Appendix 1 for T2S		C	
AddtlRsnInf	210x		O	
Canc			O	
NoSpefdRsn	NORE		C	
Rsn/Cd	See Appendix 1 for T2S		C	
AddtlRsnInf	210x		O	
AckdAcceptd			O	
NoSpefdRsn	NORE		C	
Rsn/Cd	OTHR		C	
AddtlRsnInf	210x		O	
SttlmSts			O	
Pdg			O	
NoSpefdRsn	NORE		C	
Rsn/Cd	See Appendix 1 for T2S		C	

AddtlRsnInf	210x		O	
TxDtls			O	
PoolId	16x		O	
AcctOwnr	4!a2!a2!c3!c		O	
SfkpgAcct/Id	35x		M	
FinInstrmId			M	
ISIN	12!c		M	
SttlmQty/FaceAmt	15d		M	
SttlmDt/Dt	YYYY-MM-DD		M	
BalFr			M	
Tp/Cd	AWAS		O	
Prtry/			O	
Id	4x		C	
Issr	T2S		C	
SchmeNm	RT		C	
BalTo			M	
Tp/Cd	AWAS		O	
Prtry/			O	
Id	4x		C	
Issr	T2S		C	
SchmeNm	RT		C	

### 3.1.3. MX - Intra Position Movement Confirmation (semt.015.001.03)

MX XML Tag	Format	Comment	M/O	Note
IntraPosMvmntConf				
AddtlParams			O	
PrtlSttlm	PAIN		O	
	PARC			
AcctOwnrTxId	16x		O	
AcctSvrTxId			O	
MktInfrstrctrTxId	16x		M	
PoolId			O	
CorpActnEvtId			O	
PrcrTxId			O	
AcctOwnr	4!a2!a2!c3!c		O	
SfkpgAcct/Id	35x		M	
FinInstrmId			M	
ISIN	12!c		M	
IntraPosDtls			M	
SttldQty/FaceAmt	14d		M	
SctiesSubBalId	30x		O	
PrevslySttldQty			O	
FaceAmt	14d		O	
RmngToBeSttldQty			O	
FaceAmt	14d		O	
SttlmDt/DtTm	ISODateTime		M	
BalFr			M	
Tp/Cd	AWAS		O	1
Prtry/			O	
Id	4x		C	1
Issr	T2S		C	
SchmeNm	RT		C	
BalTo			M	
Tp/Cd	AWAS		O	2
Prtry/			O	
Id	4x		C	2
Issr	T2S		C	
SchmeNm	RT		C	

1. Quantity of AWAS or Restriction Type.
2. Quantity of AWAS or Restriction Type.

3.1.4. MX - Intra Position Movement Posting Report  
(semt.016.001.03)

MX XML Tag	Format	Comment	M/O	Note
IntraPosMvmntPstngRpt				
Pgntn			M	
PgNb	5d		M	
LastPgInd	true		M	
	false			
StmntGnlDtls			M	
StmntId	16x		S	
StmntPrd/FrDtTmToDtTm	ISODateTime		M	
Frqcy/Cd	ADHO		S	
	DAIL			
	INDA			
UpdTp/Cd	COMP		S	
	DELT			
ActvtyInd	true		M	
	false			
AcctOwnr			S	
AnyBIC	4!a2!a2!c3!c		M	
SfkpgAcct			M	
Id	35x		M	
FinInstrm			C	1
FinInstrmId/ISIN	12x		M	
SubBal				
BalFr			O	
Cd	AWAS		O	2
Prtry/			O	
Id	4x		C	2
Issr	T2S		C	
SchmeNm	RT		C	
IntraPosMvmnt			M	
MktInfrstrctrTxId	16x		S	
SttldQty	14d		M	
PrevslySttldQty	14d		O	
RmngToBeSttldQty	14d		O	
SciesSubBallId	30x		S	
BalTo				
Cd	AWAS		O	3

Prtry/			O	
Id	4x		C	3
Issr	T2S		C	
SchmeNm	RT		C	
StlmDt	ISODate		M	

1. Repetitive Block. Reporting per financial instrument.
2. Quantity of AWAS or Restriction Type.
3. Quantity of AWAS or Restriction Type.

### 3.1.5. MX - Intra Position Movement Pending Report (semt.034.001.01)

---

MX XML Tag	Format	Comment	M/O	Note
IntraPosMvmntPdgRpt				
Pgntn			M	
PgNb	5d		M	
LastPgInd	true false		M	
StmntGnlDtls			M	
RptId	16x		O	
RptDtTm/DtTm	ISODateTime		M	
Frqcy/Cd	ADHO DAIL INDA		S	
UpdTp/Cd	COMP DELT		S	
ActvtyInd	true false		M	
AcctOwnr			O	
RltdPtyId/Id /AnyBIC	4!a2!a2!c3!c		M	
RspnsblPtyId	NBBEBEBB216		O	1
SfkpgAcct			M	
Id	35x		M	
Mvmnts			O	
Mvmnt			M	

StsAndRsn			O	
PrcgSts			O	
AckdAcceptd/			C	
NoSpefdRsn	NORE		M	
Canc			C	
NoSpefdRsn	NORE			
Rsn/Cd/Cd	CANI CANS OTHR CTHP		M	
SttlmSts			O	
Pdg			M	
NoSpefdRsn	NORE		O	
Rsn/Cd/Cd	BLOC PART LINK LACK SBLO OTHR LATE INBC		O	
SttlmSts			O	
AcctOwnrTxId			M	
MktInfrstrctrTxId			O	
BalFr				
Tp/Cd	AWAS		O	2
Prtry/			O	2
Id	4x		C	
Issr	T2S		C	
SchmeNm	RT		C	
BalTo				
Tp/Cd	AWAS		O	3
Prtry/			O	3
Id	4x		C	
Issr	T2S		C	
SchmeNm	RT		C	
FinInstrmId			M	
ISIN			S	
SttlmQty			M	
FaceAmt			S	
IntnddSttlmDt			M	
Dt	ISODate		M	
StsDt	ISODateTime		O	
Lnkgs			O	
PrcgPos			O	
Cd	AFTE		M	



	WITH BEFO INFO			
MsgNb/LngNb			O	
Ref			M	
SciesStlmTxId	16x		C	
IntraPosMvmntId			C	
IntraBalMvmntId			C	
AcctSvrTxId			C	
MktInfrstrctrTxId			C	
PoolId			C	
RefOwnr			O	
AnyBIC	4!a2!a2!c3!c		M	
SciesSubBallId			O	
Id	16x		M	
Prty			O	
Nmrc	4d		M	
MsgOrgtr			O	
RltdPtyId/Id /AnyBIC	4!a2!a2!c3!c		M	
RspnsblPtyId	4!a2!a2!c3!c		O	
CreDtTm	ISODateTime		M	

1. Parent Party code.
2. AWAS or Restriction Type.
3. AWAS or Restriction Type.

### 3.1.6. - Auto-collateralization - example MX

---

#### Auto-collateralization

1) sese.025 of a settlement instruction for which an autocollat instruction has been triggered.

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>NBBEBEBB216</BICFI>
        <Othr>
          <Id>TRGTXE2SXXX</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1006638192</BizMsgIdr>
  <MsgDefIdr>sese.025.001.03</MsgDefIdr>
  <CreDt>2015-07-14T13:17:33Z</CreDt>
  <Prty>2015071400000040</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
  <SciesStlmTxConf>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <AcctSvcrTxId>KRED1407FV3</AcctSvcrTxId>
      <MktInfrstrctrTxId>1507140034463806</MktInfrstrctrTxId>
      <SciesMvmntTp>RECE</SciesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </TradDt>
    <StlmDt>
      <Dt>
        <Dt>2015-07-14</Dt>
      </Dt>
    </StlmDt>
  </SciesStlmTxConf>
</Document>
```

</Dt>  
 </StlmDt>  
 <FctvStlmDt>  
 <Dt>  
 <DtTm>2015-07-14T15:17:31.460199</DtTm>  
 </Dt>  
 </FctvStlmDt>  
 </TradDtls>  
 <FinInstrmId>  
 <ISIN>BE0000300096</ISIN>  
 </FinInstrmId>  
 <QtyAndAcctDtls>  
 <StldQty>  
 <Qty>  
 <FaceAmt>430000</FaceAmt>  
 </Qty>  
 </StldQty>  
 <SfkpgAcct>  
 <Id>NBBE100804010196</Id>  
 </SfkpgAcct>  
 <CshAcct>  
 <Prtry>CBEEURKREDBEBB387DCA01</Prtry>  
 </CshAcct>  
 </QtyAndAcctDtls>  
 <StlmParams>  
 <Prty>  
 <Nmrc>0004</Nmrc>  
 </Prty>  
 <SctiesTxTp>  
 <Cd>TRAD</Cd>  
 </SctiesTxTp>  
 </StlmParams>  
 <DlvrgStlmPties>  
 <Dpstry>  
 <Id>  
 <AnyBIC>NBBEBEBB216</AnyBIC>  
 </Id>  
 </Dpstry>  
 <Pty1>  
 <Id>  
 <AnyBIC>BBRUBEBB010</AnyBIC>  
 </Id>  
 <SfkpgAcct>  
 <Id>NBBEBBBRUB100803000184</Id>  
 </SfkpgAcct>  
 </Pty1>  
 </DlvrgStlmPties>  
 <RcvgStlmPties>  
 <Dpstry>  
 <Id>

```

    <AnyBIC>NBBEBEBB216</AnyBIC>
  </Id>
</Dpstry>
<Pty1>
  <Id>
    <AnyBIC>KREDBEBBXXX</AnyBIC>
  </Id>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
</Pty1>
</RcvgSttlmPties>
<SttldAmt>
  <Amt Ccy="EUR">478000</Amt>
  <CdtDbtInd>DBIT</CdtDbtInd>
</SttldAmt>
<SplmtryData>
  <PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
      <SciesSttlmSD1>
        <RltdTxId>0115000250487000</RltdTxId>
      </SciesSttlmSD1>
    </Document>
  </Envlp>
</SplmtryData>
</SciesSttlmTxConf>
</Document>

```

2) T2S has generated a sese.032 for the autocollat instruction. Note that the AckdAcptd is included in the message.

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>KREDBEBBXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1006638191</BizMsgIdr>
  <MsgDefIdr>sese.032.001.03</MsgDefIdr>
  <CreDt>2015-07-14T13:17:33Z</CreDt>
  <CpyDplct>COPY</CpyDplct>
  <PssblDplct>>true</PssblDplct>
  <Prty>2015071400000045</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.032.001.03">
  <SciesStlmTxGnrtnNtfctn>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <MktInfrstrctrTxId>1507140034463837</MktInfrstrctrTxId>
      <SciesMvmntTp>DELI</SciesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </TradDt>
    <StlmDt>
      <Dt>
        <Dt>2015-07-14</Dt>
      </Dt>
    </StlmDt>
  </SciesStlmTxGnrtnNtfctn>
</Document>
```

```

</StlmDt>
<MtchgSts>
  <Cd>MACH</Cd>
</MtchgSts>
</TradDtls>
<FinInstrmId>
  <ISIN>BE0000304130</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <StlmQty>
    <Qty>
      <FaceAmt>1194999.99</FaceAmt>
    </Qty>
  </StlmQty>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
  <CshAcct>
    <Prtry>CBEEURKREDBEBB387DCA01</Prtry>
  </CshAcct>
</QtyAndAcctDtls>
<StlmParams>
  <Prty>
    <Nmrc>0004</Nmrc>
  </Prty>
  <SctiesTxTp>
    <Cd>COLO</Cd>
  </SctiesTxTp>
</StlmParams>
<DlvrStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </Pty1>
</DlvrStlmPties>
<RcvgStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>

```

```

<Pty1>
  <Id>
    <AnyBIC>ECMSBEBBCCB</AnyBIC>
  </Id>
  <SfkpgAcct>
    <Id>NBBEECMSBEBBCCBRECEIVING</Id>
  </SfkpgAcct>
</Pty1>
</RcvgSttlmPties>
<SttlmAmt>
  <Amt Ccy="EUR">478000</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
</SttlmAmt>
<GnrtdRsn>
  <Cd>
    <Cd>COLL</Cd>
  </Cd>
</GnrtdRsn>
<StsAndRsn>
  <PrcgSts>
    <AckdAcptd>
      <NoSpfdrsn>NORE</NoSpfdrsn>
    </AckdAcptd>
  </PrcgSts>
</StsAndRsn>
<SplmtryData>
  <PlcAndNm>/Document/SciesSttlmTxGnrtnNtfcn/TxIdDtls</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
      <SciesSttlmSD1>
        <RltdTxId>0500000008966000</RltdTxId>
      </SciesSttlmSD1>
    </Document>
  </Envlp>
</SplmtryData>
</SciesSttlmTxGnrtnNtfcn>
</Document>

```

3) sese.025 Settlement of the autocollat instruction

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>KREDBEBBXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1006638177</BizMsgIdr>
  <MsgDefIdr>sese.025.001.03</MsgDefIdr>
  <CreDt>2015-07-14T13:17:33Z</CreDt>
  <CpyDplct>COPY</CpyDplct>
  <PssblDplct>>true</PssblDplct>
  <Prty>2015071400000046</Prty>
  <SciesStlmTxConf>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <MktInfrstrctrTxId>1507140034463837</MktInfrstrctrTxId>
      <SciesMvmntTp>DELI</SciesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </TradDt>
      <StlmDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </StlmDt>
      <FctvStlmDt>
        <Dt>
          <DtTm>2015-07-14T15:17:31.868016</DtTm>
        </Dt>
      </FctvStlmDt>
    </SciesStlmTxConf>
  </AppHdr>
```



```

    </Dt>
  </FctvStlmDt>
</TradDtls>
<FinInstrmId>
  <ISIN>BE0000304130</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <StldQty>
    <Qty>
      <FaceAmt>1194999.99</FaceAmt>
    </Qty>
  </StldQty>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
  <CshAcct>
    <Prtry>CBEEURKREDBEBB387DCA01</Prtry>
  </CshAcct>
</QtyAndAcctDtls>
<StlmParams>
  <Prty>
    <Nmrc>0004</Nmrc>
  </Prty>
  <SciesTxTp>
    <Cd>COLO</Cd>
  </SciesTxTp>
</StlmParams>
<DlvrStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </Pty1>
</DlvrStlmPties>
<RcvStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>

```

```
    <AnyBIC>ECMSBEBBCCB</AnyBIC>
  </Id>
  <SfkpgAcct>
    <Id>NBBEECMSBEBBCCBRECEIVING</Id>
  </SfkpgAcct>
</Pty1>
</RcvgSttlmPties>
<SttldAmt>
  <Amt Ccy="EUR">478000</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
</SttldAmt>
<SplmtryData>
  <PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
      <SciesSttlmSD1>
        <RltdTxId>0500000008966000</RltdTxId>
      </SciesSttlmSD1>
    </Document>
  </Envlp>
</SplmtryData>
</SciesSttlmTxConf>
</Document>
```

4) Autocollat reimbursement. Note that the sese.032 has been generated “on hold” and on top of the AckdAcptd there is the unsettled reason PREA.

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>KREDBEBBXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1006638187</BizMsgIdr>
  <MsgDefIdr>sese.032.001.03</MsgDefIdr>
  <CreDt>2015-07-14T13:17:33Z</CreDt>
  <CpyDplct>COPY</CpyDplct>
  <PssblDplct>>true</PssblDplct>
  <Prty>2015071400000050</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.032.001.03">
  <SciesStlmTxGnrtnNtfctn>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <MktInfrstrctrTxId>1507140034463840</MktInfrstrctrTxId>
      <SciesMvmntTp>RECE</SciesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </TradDt>
    <StlmDt>
      <Dt>
        <Dt>2015-07-14</Dt>
      </Dt>
    </StlmDt>
  </SciesStlmTxGnrtnNtfctn>
</Document>
```

```

</StlmDt>
<MtchgSts>
  <Cd>MACH</Cd>
</MtchgSts>
</TradDtls>
<FinInstrmId>
  <ISIN>BE0000304130</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <StlmQty>
    <Qty>
      <FaceAmt>1194999.99</FaceAmt>
    </Qty>
  </StlmQty>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
  <CshAcct>
    <Prtry>CBEEURKREDBEBB387DCA01</Prtry>
  </CshAcct>
</QtyAndAcctDtls>
<StlmParams>
  <HldInd>
    <Ind>>true</Ind>
    <Rsn>
      <Cd>
        <Cd>PTYH</Cd>
      </Cd>
    </Rsn>
  </HldInd>
  <Prty>
    <Nmrc>0004</Nmrc>
  </Prty>
  <SciesTxTp>
    <Cd>COLO</Cd>
  </SciesTxTp>
</StlmParams>
<DlvrgStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>ECMSBEBBCCB</AnyBIC>
    </Id>
  <SfkpgAcct>
    <Id>NBBEECMSBEBBCCBRECEIVING</Id>
  </SfkpgAcct>

```

```

</Pty1>
</DlvrStlmPties>
<RcvgStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgStlmPties>
<StlmAmt>
  <Amt Ccy="EUR">478000</Amt>
  <CdtDbtInd>DBIT</CdtDbtInd>
</StlmAmt>
<GnrtdRsn>
  <Cd>
    <Cd>COLL</Cd>
  </Cd>
</GnrtdRsn>
<StsAndRsn>
  <PrcgSts>
    <AckdAccptd>
      <NoSpfdrsn>NORE</NoSpfdrsn>
    </AckdAccptd>
  </PrcgSts>
  <StlmSts>
    <Pdg>
      <Rsn>
        <Cd>
          <Cd>PREA</Cd>
        </Cd>
        <AddtlRsnInf>YourInstructionOnHold</AddtlRsnInf>
      </Rsn>
    </Pdg>
  </StlmSts>
</StsAndRsn>
<SplmtryData>
  <PlcAndNm>/Document/SciesStlmTxGnrtnNtfctn/TxIdDtls</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:euosystem:xsd:DRAFT2supl.021.001.01">
      <SciesStlmSD1>
        <RltdTxId>0600000008966000</RltdTxId>
      </SciesStlmSD1>
    </Document>
  </Envlp>
</SplmtryData>

```

```

    </Document>
  </Envp>
</SplmtryData>
</SciesSttlmTxGnrtnNtfcfn>
</Document>

```

5) sese.025 Settlement of the autocollat reimbursement.

```

<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>KREDBEBBXXX</BICFI>
        <Othr>
          <Id>NBBEBEBB216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1006646811</BizMsgIdr>
  <MsgDefIdr>sese.025.001.03</MsgDefIdr>
  <CreDt>2015-07-14T16:22:28Z</CreDt>
  <CpyDplct>COPY</CpyDplct>
  <PssblDplct>>true</PssblDplct>
  <Prty>2015071400000092</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.03">
  <SciesSttlmTxConf>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <MktInfrstrctrTxId>1507140034463840</MktInfrstrctrTxId>
      <SciesMvmntTp>RECE</SciesMvmntTp>
      <Pmt>APMT</Pmt>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2015-07-14</Dt>
        </Dt>
      </TradDt>
    </TradDtls>
  </SciesSttlmTxConf>
</Document>

```

```

</TradDt>
<StlmDt>
  <Dt>
    <Dt>2015-07-14</Dt>
  </Dt>
</StlmDt>
<FctvStlmDt>
  <Dt>
    <DtTm>2015-07-14T18:22:24.132176</DtTm>
  </Dt>
</FctvStlmDt>
</TradDtls>
<FinInstrmId>
  <ISIN>BE0000304130</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <StldQty>
    <Qty>
      <FaceAmt>1194999.99</FaceAmt>
    </Qty>
  </StldQty>
  <SfkpgAcct>
    <Id>NBBE100804010196</Id>
  </SfkpgAcct>
  <CshAcct>
    <Prtry>CBEEURKREDBEBB387DCA01</Prtry>
  </CshAcct>
</QtyAndAcctDtls>
<StlmParams>
  <Prty>
    <Nmrc>0004</Nmrc>
  </Prty>
  <SctiesTxTp>
    <Cd>COLO</Cd>
  </SctiesTxTp>
</StlmParams>
<DlvrStlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>ECMSBEBBCCB</AnyBIC>
    </Id>
  <SfkpgAcct>
    <Id>NBBEECMSBEBBCCBRECEIVING</Id>
  </SfkpgAcct>
</Pty1>

```

```

</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>KREDBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100804010196</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
<SttldAmt>
  <Amt Ccy="EUR">478000</Amt>
  <CdtDbtInd>DBIT</CdtDbtInd>
</SttldAmt>
<SplmtryData>
  <PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
      <SciesSttlmSD1>
        <RltdTxId>0600000008966000</RltdTxId>
      </SciesSttlmSD1>
    </Document>
  </Envlp>
</SplmtryData>
</SciesSttlmTxConf>

```



### 3.1.7. - Auto-collateralization - example MT messages

---

MT545 of a settlement instruction for which an autocollat instruction has been triggered.

```
:16R:GENL
:20C::SEME//20150716S0000089
:23G:NEWM
:98C::PREP//20150716111214
:16R:LINK
:20C::RELA//YourRef
:16S:LINK
:16R:LINK
:20C::MITI//2015071500000105
:16S:LINK
:16R:LINK
:20C::PCTI//2015071500000188
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20150716
:98A::TRAD//20150716
:98C::ESET//20150716111214
:35B:ISIN BE0000300096
:16S:TRADDET
:16R:FIAC
:36B::ESTT//FAMT/20000000,0
:95P::ACOW//BBRUBEBB010
:97A::SAFE//NBBE100803000285
:16S:FIAC
:16R:SETDET
:22F::STCO//NPAR
:22F::STCO//NOMC
:22F::SETR//RVPO
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//MGTCBEBEECL
:97A::SAFE//NBBE100890013026
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//BBRUBEBB010
:97A::SAFE//NBBE100803003016
:16S:SETPRTY
:16R:SETPRTY
:95P::BUYR//INGBNL2AXXX
:16S:SETPRTY
:16R:AMT
:19A::ESTT//EUR33544657,53
:16S:AMT
:16S:SETDET
```

## MT548 - reporting of the creation of the autocollat instruction generated by T2S

**:16R:GENL**  
:20C::SEME//NBBSSSREF1  
:23G:INST  
:98C::PREP//20150716111214  
:16R:LINK  
:20C::RELA//T2S REF  
:16S:LINK  
**:16R:LINK**  
:20C::MITI//0500000008868000  
**:16S:LINK**  
**:16R:LINK**  
:20C::PCTI//1507160034261075  
**:16S:LINK**  
:16R:STAT  
:25D::IPRC//CGEN <--- <GnrtdRsn> in sese.032  
:16R:REAS  
:24B::CGEN//COLL  
:16S:REAS  
:16S:STAT  
**:16R:STAT**  
:25D::IPRC//PACK  
**:16R:REAS**  
:24B::PACK//NARR  
:70D::REAS//NORE  
**:16S:REAS**  
**:16S:STAT**  
**:16R:STAT**  
:25D::MTCH//MACH  
**:16S:STAT**  
**:16S:GENL**  
**:16R:SETTRAN**  
:35B:ISIN BE0000304130  
:36B::SETT//FAMT/41826074,26  
:19A::SETT// EUR33544657,53  
:95P::ACOW//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:22F::SETR//COLO  
:22H::REDE//DELI  
:22H::PAYM//APMT  
:98A::TRAD//20150716  
:98A::SETT//20150716  
**:16R:SETPRTY**  
:95P::PSET//NBBEBEBB216  
**:16S:SETPRTY**  
**:16R:SETPRTY**  
:95P::DEAG//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
**:16S:SETPRTY**  
**:16R:SETPRTY**  
:95P::REAG//ECMSBEBBCCB  
:97A::SAFE//NBBEECMSBEBBCCBRECEIVING  
**:16S:SETPRTY**  
**:16S:SETTRAN**  
**:16R:ADDINFO**  
:95P::MEOR//TRGTXE2SXXX  
**:16S:ADDINFO**

## MT547 settlement of the autocollat instruction

:16R:GENL  
:20C::SEME//NBBSSSREF2  
:23G:NEWM  
:98C::PREP//20150716111218  
:16R:LINK  
:20C::RELA//T2S REF  
:16S:LINK  
:16R:LINK  
:20C::MITI//0500000008868000  
:16S:LINK  
:16R:LINK  
:20C::PCTI//1507070034261075  
:16S:LINK  
:16S:GENL  
:16R:TRADEDET  
:98A::SETT//20150716  
:98A::TRAD//20150716  
:98C::ESET//20150716100100  
:35B:ISIN BE0000304130  
:16S:TRADEDET  
:16R:FIAC  
:36B::ESTT//FAMT/41826074,26  
:95P::ACOW//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:97A::CASH//DCAINGINT2S  
:16S:FIAC  
:16R:SETDET  
:22F::SETR//COLO  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::DEAG//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::REAG//ECMSBEBBCCB  
:97A::SAFE//NBBEECMSBEBBCCBRECEIVING  
:16S:SETPRTY  
:16R:AMT  
:19A::ESTT//EUR33544657,53  
:16S:AMT  
:16S:SETDET

MT548 - reporting of the creation of the autocollat reimbursement instruction generated "on hold" by T2S.

**:16R:GENL**  
:20C::SEME//NBBSSSREF3  
:23G:INST  
:98C::PREP//20150716111214  
:16R:LINK  
:20C::RELA//T2S REF2  
:16S:LINK  
**:16R:LINK**  
:20C::MITI//0500000008868001  
**:16S:LINK**  
**:16R:LINK**  
:20C::PCTI//1507160034261077  
**:16S:LINK**  
:16R:STAT  
:25D::IPRC//CGEN <--- <GnrtdRsn> in sese.032  
:16R:REAS  
:24B::CGEN//COLL  
:16S:REAS  
:16S:STAT  
**:16R:STAT**  
:25D::IPRC//PACK  
**:16R:REAS**  
:24B::PACK//NARR  
:70D::REAS//NORE  
**:16S:REAS**  
**:16S:STAT**  
**:16R:STAT**  
:25D::MTCH//MACH  
**:16S:STAT**  
**:16R:STAT**  
:25D::SETT//PEND  
**:16R:REAS**  
:24B::PEND//PREA  
:70D::REAS//YourInstructionOnHold  
**:16S:REAS**  
**:16S:STAT**  
**:16S:GENL**  
**:16R:SETTRAN**  
:35B:ISIN BE0000304130  
:36B::SETT//FAMT/41826074,26  
:19A::SETT// EUR33544657,53  
:95P::ACOW//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:22F::SETR//COLO  
:22H::REDE//RECE  
:22H::PAYM//APMT  
:98A::TRAD//20150716  
:98A::SETT//20150716  
**:16R:SETPRTY**  
:95P::PSET//NBBEBEBB216  
**:16S:SETPRTY**  
**:16R:SETPRTY**  
:95P::REAG//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
**:16S:SETPRTY**  
**:16R:SETPRTY**  
:95P::DEAG//ECMSBEBBCCB  
:97A::SAFE//NBBEECMSBEBBCCBRECEIVING  
**:16S:SETPRTY**  
**:16S:SETTRAN**  
**:16R:ADDINFO**  
:95P::MEOR//TRGTXE2SXXX  
**:16S:ADDINFO**

## MT545 settlement of the autocollat reimbursement instruction

:16R:GENL  
:20C::SEME//NBBSSSREF4  
:23G:NEWM  
:98C::PREP//20150716161518  
:16R:LINK  
:20C::RELA//T2S REF2  
:16S:LINK  
:16R:LINK  
:20C::MITI//0500000008868001  
:16S:LINK  
:16R:LINK  
:20C::PCTI//1507070034261077  
:16S:LINK  
:16S:GENL  
:16R:TRADEDET  
:98A::SETT//20150716  
:98A::TRAD//20150716  
:98C::ESET//20150716100100  
:35B:ISIN BE0000304130  
:16S:TRADEDET  
:16R:FIAC  
:36B::ESTT//FAMT/41826074,26  
:95P::ACOW//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:97A::CASH//DCAINGINT2S  
:16S:FIAC  
:16R:SETDET  
:22F::SETR//COLO  
:16R:SETPRTY  
:95P::PSET//NBBEBEBB216  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::REAG//BBRUBEBB010  
:97A::SAFE//NBBE100803000285  
:16S:SETPRTY  
:16R:SETPRTY  
:95P::DEAG//ECMSBEBBCCB  
:97A::SAFE//NBBEECMSBEBBCCBRECEIVING  
:16S:SETPRTY  
:16R:AMT  
:19A::ESTT//EUR33544657,53  
:16S:AMT  
:16S:SETDET

3.1.8. MX – Security Creation Request  
(reda.006.001.01)

---

MX XML Tag	Format	Comment	M/O	Note
SctyCreReq			M	
Id	16x		M	
Scty			M	
FinInstrmId			M	
ISIN	12!c		M	
FinInstrmAttrbts			M	
ISOSctyLngNm	350x		M	
ISOSctyShrtNm	35x		M	
NmVldFr			M	
Dt	ISODate		M	
DnmtnCcy	3!c		M	
XpryDt	ISODate		M	
ClssfctnTp			M	
ClssfctnFinInstrm	CFI code		M	
Issnc			M	
CtryOfIsse			M	
IsseDt	ISODate		M	
ISINVldFr	ISODate		M	
SttlmInf			M	
SctiesQtyTp/Cd	FAMT			
MinDnmtn/ FaceAmt	14d			
MinMltplQty/ FaceAmt	14d			
SplmtryData			O	
PlcAndNm			S	
Envlp/Document			M	
MktSpfcAttr				
Nm				
Val				

### 3.1.9. MX – Return Business Day Information. (camt.019.001.004)

Example for status Last Night time Cycle

```

<RtrBizDayInf>
  <MsgHdr>
    <MsgId>NONREF</MsgId>
    <CreDtTm>2015-08-25T18:56:53</CreDtTm>
  </MsgHdr>
  <RptOrErr>
    <BizRpt>
      <SysId>
        <MktInfrstrctrId>

          <Cd>T2S</Cd>

        </MktInfrstrctrId>
      </SysId>
      <BizDayOrErr>
        <BizDayInf>
          <SysDt>2015-08-
26</SysDt>
          <SysSts>
            <Sts>
              <Prtry>
                <Id>LNTC</Id>
                <SchmeNm>STAT</SchmeNm>
                <Issr>T2S</Issr>
              </Prtry>
            </Sts>
            <VldtyTm>
              <FrDtTm>2015-08-
25T18:56:53</FrDtTm>
            </VldtyTm>
          </SysSts>
        </BizDayInf>
      </BizDayOrErr>
    </BizRpt>
  </RptOrErr>
</RtrBizDayInf>

```

Identification of the Status codes :

EODP End OfDay Period  
 FNTC First Night Time Cycle  
 LNTC Last Night Time Cycle  
 MTNW Maintenance Window  
 RTMC Real Time Settlement Closure  
 RTMS Real Time Settlement  
 SODP Start Of Day Period

### 3.1.10. Rejection codes for Intra Position Movement Instruction.

---

Rjctd Reason codes	Comment
SAFE	Safekeeping Account Rejection
DDAT	Settlement Date Rejection
REFE	Reference Rejection
OTHR	Other
DQUA	Quantity Rejection
DSEC	Invalid Security
INVB	Invalid Balance
INVL	Invalid Link
INVN	Invalid Lot Number
MINO	Minimum Settlement Quantity
MUNO	Multiple Settlement Quantity
VALR	Invalid Rule

Canc Reason codes	Comment
CANI	Cancelled By Yourself
CANS	Cancelled By System
OTHR	Other
CTHP	Cancelled By Third Party



Pdg Reason codes	Comment
BLOC	Account Blocked
PART	Trade Settles in Partials
LINK	Pending Linked Instruction
LACK	Lack of Securities
SBLO	Securities Blocked
OTHR	Other
LATE	Market Deadline Missed
INBC	Incomplete Number Count