Clearstream Banking Release November 2016

Release Information – update

CBL Release November 2016 - Release Information

November 2016

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Foreword

On Monday 21 November 2016, Clearstream (CBL)[1] will implement a number of changes related to the mandatory standards release and enhancements to services delivered via CreationConnect. Impacted media channels include Creation via SWIFT, CreationDirect and CreationOnline.

This document consolidates and updates the details of these changes to enable customers to make any required changes.

The respective documentation and guides associated with the impacted products and/or services will be updated to reflect the enhancements in due course.

Note: In some cases, this document will not contain the details of enhancements where a separate announcement has been published to address the needs of a particular product or service.

Further information

The Pre-Issue edition of the Creation via SWIFT User Guide is available on the Clearstream website.

For further information about our products and services, please visit www.clearstream.com or contact Clearstream Client Services or your Relationship Officer.

You will find the relevant contact details at www.clearstream.com, under Contacts.

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1. Clearstream and CBL refer to Clearstream Banking, S.A., registered office at 42, avenue John F. Kennedy, L-1855 Luxembourg, and registered with the Luxembourg Register of Commerce and Companies under number B-9248.

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Clearstream Banking Release November 2016

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1. Executive summary

On Monday 21 November 2016, as part of Clearstream's ongoing commitment to the timeliness and quality of our services to customers, CBL will implement quality enhancements to our existing services. The services impacted and a summary of the enhancements can be found below.

SWIFT Standards release 2016 and other SWIFT enhancements

The SWIFT Standards release 2016 and quality enhancements include new and changed information for:

Asset services

- MT564 Corporate Action Notification
- MT564 Income Pre-Advice Report (IPAR)
- MT565 Corporate Action Instruction
- MT566 Corporate Action Confirmation
- MT568 Corporate Action Narrative

Settlement and reconciliation

- MT537 Statement of Pending Transactions report
- MT540 Receive free
- MT541 Receive against payment
- MT542 Deliver free
- MT543 Deliver against payment
- MT548 Processing Advice and Settlement Status
- MT578 Settlement Allegement Report
- MT586 Statement of Settlement Allegements report

Triparty Collateral messages

- MT558 - Triparty Collateral Status and Processing Advice

Fees and interest reports

- MT935 - Notification of Interest

CBL Release Information

Connectivity – CreationOnline

Corporate Action Pre Release

- Values will be removed from the Drop Down list Type in the Beneficial Owners/Narratives tab.

  A new value will be added to this list to allow customers to enter text that was previously input in the narrative field in the General Information Tab of the Corporate Action Pre Release instruction and to display its content in the Corporate Action Post Release instruction.

- The field Requested Tax Rate will be renamed Requested Withholding Tax Rate.

Reference Data – Place of Safekeeping Query

The Country Code will now display the country of the place of safekeeping of the financial instrument.

Corporate Action Respond Upload Template

Three fields will be removed. The Narrative Version field will be replaced by three new fields.

2. SWIFT Standards release 2016 and other SWIFT enhancements

Our November 2016 release combines the SWIFT Standards Release 2016 as well as enhancements requested by customers.

Changes to the messages are described in more detail below.

Changes apply to all formats (ISO, PDF, XLS and XML) across all connectivity channels (Creation via SWIFT, CreationDirect and CreationOnline).

This section describes the changes to the ISO messages. All these changes are reflected as relevant in all corresponding reports in PDF, as well as CreationOnline. When displayed in PDF reports or CreationOnline lists and detailed views, the ISO fields are expressed as decodes.

Asset services

MT564 - Corporate Action Notification

Field	Description	Usage
Sequence D - Corporate Action Details		
:98a::ECPD//	New qualifier ECPD - Election to Counterparty Market Deadline	This field indicates the Buyer Protection Deadline. This is the deadline by which the seller should send to the market the instructions for a corporate action event that were given by the buyer.
		Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date)
		Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)
		Option C :4!c//8!n6!n (Qualifier)(Date)(Time)
:98a::ECRD//	New qualifier ECRD - Election to Counterparty Response Deadline	This field indicates the deadline set by the custodian, by which the buyer should advise their counterparty of their instructions for a corporate action event.
		Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date)
		Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)
		Option C :4!c//8!n6!n (Qualifier)(Date)(Time)

CBL Release Information

Field	Description	Usage
:98a::GUPA//	New qualifier GUPA - Guaranteed Participation Date	This indicates the last date to buy the securities with the right attached to participate in a voluntary corporate action. Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date) Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)
:90a::MAXP// :90a::MINP//	New format for option A	An optional negative sign "N" subfield has been added to Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price) **Note:** The sign can only be present if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.
:36a::MIEX// :36a::MILT//	MIEX - Minimum Exercisable Quantity and MILT - Minimum Multiple Exercisable Quantity are moved to Sequence E	
:22F::ADDB//REAC	New code REAC - Required Action	This indicates that an action is required in order to receive the proceeds from a mandatory corporate action.
:22F::DIVI//SPRE	New code SPRE - Special Dividend with Reinvestment	Additional type of dividend can be reported.

Sequence E - Corporate Action Options

Field	Description	Usage
:22F::OPTF//QREC	Removal of code QREC	
:17B::APLI//	New qualifier APLI - Applied Option Flag	This indicates if an option, different from the default one, will be applied by the account owner. **Note:** This qualifier can only be used with value "Y" when :22F::ADDB//REAC is present in sequence D. It should not be used if :17B::DFLT// is "Y".
:92H::GRSS// :92H::NETT//	New option H for new rate status codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount)(Rate Status)

Field	Description	Usage
:92J::GRSS//	New format for option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	The format for option J has been updated, and when the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)
:92J::NETT//	New option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::NETT//TXBL/USD0,618/INDI	This indicates if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)
:36a::MIEX// :36a::MILT//	MIEX - Minimum Quantity to Instruct and MILT - Minimum Multiple Quantity to Instruct are moved from Sequence D	**Note:** The names of the qualifiers have been changed.

Subsequence E1 - Securities Movements

Field	Description	Usage
:22F::ITYP//	New qualifier ITYP - Type of Income	This indicates the specification of income types for securities proceeds. If Data Source Scheme is to be used, refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)
:22F::TXAP//	Changed from option H to option F	This indicates that the security proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT). If Data Source Scheme is to be used, refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

CBL Release Information

Field	Description	Usage
Subsequence E2 - Cash Movements		
:22F::TXAP//	New qualifier TXAP - Issuer/Offeror Taxability Indicator	This indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT). If Data Source Scheme is to be used, refer to www.smpg.info for relevant DSS and codes.
		Option F :4!c/[8c]/4!c
		(Qualifier)(Data Source Scheme)(Indicator)
:94C::COIN//	New qualifier COIN - Country of Income Source	This indicates the country from where the income originates.
		Option C :4!c//2!a (Qualifier)(Country Code)
:92H::GRSS// :92H::NETT//	New option H for new rate status codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount) (Rate Status)
:92J::GRSS// :92J::NETT//	New format for option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	The format for option J has been updated, and when the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)
:92K::NETT//	New option K for new Rate Type Code UKWN - Unknown Rate	When option K is used, the Rate Type Code must contain UKWN to show that the rate is unknown by the sender or has not been established. Option K :4!c//4!c (Qualifier)(Rate Type Code)
Sequence F - Additional information		
:70E::CETI//	New qualifier CETI - Certification/Breakdown Narrative	Provides additional information about the type of certification/breakdown required. Option E :4!c//10*35x (Qualifier)(Narrative)

MT564 - Income Pre-Advice Report (IPAR)

Field	Description	Usage
Sequence D - Corporate Action Details		
:98a::ECPD//	New qualifier ECPD - Election to Counterparty Market Deadline	This field indicates the Buyer Protection Deadline. This is the deadline by which the seller should send to the market the instructions for a corporate action event that were given by the buyer.
		Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date)
		Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)
		Option C :4!c//8!n6!n (Qualifier)(Date)(Time)
:98a::ECRD//	New qualifier ECRD - Election to Counterparty Response Deadline	This field indicates the deadline set by the custodian, by which the buyer should advise their counterparty of their instructions for a corporate action event.
		Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date)
		Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)
		Option C :4!c//8!n6!n (Qualifier)(Date)(Time)
:98a::GUPA//	New qualifier GUPA - Guaranteed Participation Date	This indicates the last date to buy the securities with the right attached to participate in an elective corporate action.
		Can be used with the following options: Option A :4!c//8!n (Qualifier)(Date)
		Option B :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Date Code)

CBL Release Information

Field	Description	Usage
:90a::MAXP// :90a::MINP//	New format for option A	An optional negative sign "N" subfield has been added to Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price) **Note:** The sign can only be present if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.
:36B::MIEX// :36B::MILT//	MIEX - Minimum Exercisable Quantity and MILT - Minimum Multiple Exercisable Quantity are moved to Sequence E	
:22F::ADDB//REAC	New code REAC - Required Action	This indicates that an action is required in order to receive the proceeds from a corporate action.
:22F::DIVI//SPRE	New code SPRE - Special Dividend with Reinvestment	Additional type of dividend that can be reported.
Sequence E - Corporate Action Options		
:17B::APLI//	New qualifier APLI - Applied Option Flag	This indicates if an option, different from the default one, will be applied by the account owner. **Note:** This qualifier can only be used with value "Y" when :22F::ADDB//REAC is present in sequence D. It should not be used if :17B::DFLT// is "Y".
:92H::GRSS// :92H::NETT//	New option H for new rate status codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount)(Rate Status)
:92J::GRSS//	New format for option J for new Rate Status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	The format for option J has been updated, and when the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)
:92J::NETT//	New option J for new Rate Status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::NETT//TXBL/USD0,618/INDI	This indicates if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)

Field	Description	Usage
:92K::NETT//	New option K for new Rate Type Code UKWN - Unknown Rate	When option K is used, the Rate Type Code must contain UKWN to show that the rate is unknown by the sender or has not been established. Option K :4!c//4!c (Qualifier)(Rate Type Code)
:36B::MIEX// :36B::MILT//	MIEX - Minimum Quantity to Instruct and MILT - Minimum Multiple Quantity to Instruct are moved from Sequence D	**Note:** The names of the qualifiers have been changed.

Subsequence E1 - Securities Movements

Field	Description	Usage
:22F::ITYP//	New qualifier ITYP - Type of Income	This indicates the specification of income types for securities proceeds. If Data Source Scheme is to be used, refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)
:22F::TXAP//	Changed from option H to option F	This indicates that the security proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT). If Data Source Scheme is to be used, please refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)

Subsequence E2 - Cash Movements

Field	Description	Usage
:22F::TXAP//	New qualifier TXAP - Issuer/Offeror Taxability Indicator	This indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT). If Data Source Scheme is to be used, please refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme)(Indicator)
:94C::COIN//	New qualifier COIN - Country of Income Source	This indicates the country from where the income originates. Option C :4!c//2!a (Qualifier)(Country Code)

CBL Release Information

Field	Description	Usage
:92H::GRSS// :92H::NETT//	New option H for new codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount)(Rate Status)
:92J::GRSS// :92J::NETT//	New format for option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	The format for option J has been updated, and when the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional. Option J :4!c//4!c/3!a15d[/4!c] (Qualifier)(Rate Type Code)(Currency Code)(Amount)(Rate Status)
:92K::NETT//	New option K for new Rate Type Code UKWN - Unknown Rate	When option K is used, the Rate Type Code must contain UKWN to show that the rate is unknown by the sender or has not been established. Option K :4!c//4!c (Qualifier)(Rate Type Code)

MT565 - Corporate Action Instruction

Field	Description	Usage
Sequence C - Beneficial Owner's Details		
:70E::CETI//	New qualifier CETI - Certification/Breakdown Narrative	Provides additional information for the certification/breakdown.
		Option E :4!c//10*35x (Qualifier)(Narrative)
:70E::DECL//	Remove qualifier DECL - Declaration details	
Sequence D - Corporate Action Instructions		
:36B::QREC/	Remove qualifier QREC - Quantity to Receive	
Sequence E - Additional Information		
:70E::ADTX// :70E::BAIN// :70E::DISC//	Remove qualifiers ADTX - Additional Text, BAIN - Basket or Index Information and DISC - Disclaimer	Text that was previously input in these fields must be entered in :70E::INST// of Sequence D.

CBL Release Information

MT566 - Corporate Action Confirmation

Field	Description	Usage
Subsequence B1 - Financial Instrument Attributes		
:36B::MIEX// :36B::MILT//	Remove qualifiers MIEX - Minimum Exercisable Quantity and MILT - Minimum Multiple Exercisable Quantity	
Sequence C - Corporate Action Details		
:90a::MAXP//	New qualifier MAXP - Maximum Price	This indicates the maximum or cap price at which a holder can bid. Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price) Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price) Option L :4!c//[N]15d (Qualifier)(Sign)(Index Points) **Note:** The optional negative sign "N" can only be present if the Percentage Type Code is YIEL, and must be present when the price or index points are negative. It cannot be present if the price or index points are zero.
:90a::MINP//	New qualifier MINP - Minimum Price	This indicates the minimum or floor price at which a holder can bid. Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price) Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price) Option L :4!c//[N]15d (Qualifier)(Sign)(Index Points) **Note:** The optional negative sign "N" can only be present if the Percentage Type Code is YIEL, and must be present when the price or index points are negative. It cannot be present if the price or index points are zero.
:70E::ADTX//	Remove qualifier ADTX - Additional Text	Text that was previously input in this field will be shown in :70E::ADTX/ of Sequence E.

Field	Description	Usage
Sequence D – Corporate Action Confirmation		
:92H::GRSS// :92H::NETT//	New option H for new rate status codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount) (Rate Status)
:92J::GRSS//	For option J, new rate status codes available ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	When the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional.
:92J::NETT//	New option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::NETT//TXBL/USD0,618/INDI	This indicates if the dividend rate is confirmed or provisional. Option J :4!c/[8c]/4!c/3!a15d[/4!c] (Qualifier)(Data Source Scheme) (RateTypeCode)(CurrencyCode) (Amount)(Rate Status)
Subsequence D1 – Securities Movements		
:22F::ITYP//	New qualifier ITYP - Type of Income	This indicates the specification of income types for securities proceeds. If Data Source Scheme is to be used, please refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme) (Indicator)
Subsequence D2 – Cash Movements		
:22F::TXAP//	New qualifier TXAP - Issuer/Offeror Taxability Indicator	This field indicates that the cash proceeds of the event are taxable according to the information provided by the issuer/offeror (FTT). If Data Source Scheme is to be used, please refer to www.smpg.info for relevant DSS and codes. Option F :4!c/[8c]/4!c (Qualifier)(Data Source Scheme) (Indicator)
:94C::COIN//	New qualifier COIN - Country of Income Source	This indicates the country from where the income originates. Option C :4!c//2!a (Qualifier)(Country Code)

CBL Release Information

Field	Description	Usage
:19B::WITF//	Removal of qualifier WITF - Withholding of Foreign Tax	
:92a::ESOF// :92a::SOFE//	New option M	Added to be consistent with the MT564. Option M :4!c//3!a15d/15d (Qualifier)(Currency Code)(Amount)(Quantity)
:92H::GRSS// :92H::NETT//	New option H for new rate status codes ACTU -Actual Rate INDI - Indicative Rate Example: :92H::GRSS//USD0,618/ACTU	This indicates if the dividend rate is confirmed or provisional. Option H :4!c//3!a15d/4!c (Qualifier)(Currency Code)(Amount)(Rate Status)
:92J::GRSS//	For option J, new rate status codes available ACTU - Actual Rate INDI - Indicative Rate Example: :92J::GRSS//TXBL/USD0,618/INDI	When the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional.
:92J::NETT//	New format for option J for new rate status codes ACTU - Actual Rate INDI - Indicative Rate Example: :92J::NETT//TXBL/USD0,618/INDI	The format for option J has been updated, and when the Rate Status is present it must contain one of the new codes ACTU or INDI to indicate if the dividend rate is confirmed or provisional. Option J :4!c/[8c]/4!c/3!a15d[/4!c] (Qualifier)(Data Source Scheme)(RateTypeCode)(CurrencyCode)(Amount)(Rate Status)
:92F::NETT//	New option F	Option F includes the currency in which the dividend is paid. Option F :4!c//3!a15d (Qualifier)(Currency Code)(Amount)
Sequence E - Additional Information		
:70E::ADTX//	Addition of qualifier ADTX - Additional Text	Text that was previously input in field :70E::ADTX/ of Sequence C will be shown here. The code word /TRAN/ will be removed.
:70E::BAIN//	Removal of qualifier BAIN - Basket or Index Information	

MT568 – Corporate Action Narrative

Field	Description	Usage
Sequence C – Additional Information		
:70a::CETI//	New qualifier CETI - Certification/Breakdown Narrative	Provides additional information about the type of certification/breakdown required.
		Option E :4!c//10*35x (Qualifier)(Narrative)
		Option F :4!c//8000z (Qualifier)(Narrative)
:70a::TXNR//	New qualifier TXNR - Narrative Version	Provides information that can be ignored for automated processing: • reiteration of information that has been included within structured fields of this message; or • narrative information not needed for automatic processing.
		Option E :4!c//10*35x (Qualifier)(Narrative)
		Option F :4!c//8000z (Qualifier)(Narrative)

CBL Release Information

Settlement and reconciliation

MT537 - Statement of Pending Transactions

Field	Description	Usage
Subsequences B1 and C3a - Reason		
:24B::NMAT//DCMX :24B::NMAT//DMCT	New reason codes DCMX - Disagreement Cum Ex and DMCT - Disagreement Automatic Generation	The reason codes NMAT//DCMX and NMAT//DMCT will be reported if received from the depository. If there is a mismatch on the matching criteria :22F::TTCO//CCPN or :22F::TTCO//XCPN, it will be reported with following new status/reasons: INMH//NMAT NMAT//DCMX. If there is a mismatch on the matching criteria :22F::STCO//NOMC, it will be reported with following new status/reasons: INMH// NMAT NMAT//DMCT.

MT540-543 - Settlement Instructions

Field	Description	Usage
Sequence B - Trade Details		
:90A::DEAL//	New format for option A	An optional negative sign "N" subfield has been added to Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price) **Note:** The sign can only be present if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

MT548 - Settlement Status and Processing Advice

Field	Description	Usage
Subsequence A2a - Reason		
:24B::NMAT//DCMX :24B::NMAT//DMCT	New codes DCMX- Disagreement Cum Ex and DMCT - Disagreement Automatic Generation	The reason codes NMAT//DCMX and NMAT//DMCT will be reported if received from the depository. If there is a mismatch on the matching criteria :22F::TTCO//CCPN or :22F::TTCO//XCPN, it will be reported with following new status/reasons: INMH//NMAT NMAT//DCMX. If there is a mismatch on the matching criteria :22F::STCO//NOMC, it will be reported with following new status/reasons: INMH// NMAT NMAT//DMCT.

MT578 - Settlement Allegement

Field	Description	Usage
Sequence B - Trade Details		
:90A::DEAL//	New format for option A	An optional negative sign "N" subfield has been added to Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price)
		Note: The sign can only be present if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

MT586 - Statement of Settlement Allegements

Field	Description	Usage
Sequence B - Allegement Details		
:90A::DEAL//	New format for option A	An optional negative sign "N" subfield has been added to Option A :4!c//4!c/[N]15d (Qualifier)(Percentage Type Code)(Sign)(Price)
		Note: The sign can only be present if the Percentage Type Code is YIEL, and must be present when the price is negative. It cannot be present if the price is zero.

CBL Release Information

Triparty Collateral messages

MT558 – Triparty Collateral Status and Processing Advice

| Field	Description	Usage
Sequence B - Deal Transaction Details		
:19A::DEAL//	New qualifier DEAL - Deal Transaction Details	Provides the principal amount of the matched trade.
		:4!c//[N]3!a15d (Qualifier)(Sign)(Currency code)(Amount)

Fees and interest reports

MT935 – Notification of Interest

Field	Description	Usage
Sequence B - Corporate Action Details		
:37H: Interest rate	New format for option H	An optional negative sign "N" subfield has been added to Option H.
		1!a[N]12d
		(Indicator)(Sign)(Rate)
		Note: The sign cannot be present if the rate is zero.

3.   Connectivity – CreationOnline

Corporate Action Pre Release

- The values, Additional Text, Narrative Version and Basket or Index Information, will be removed from the drop down list Type in the Beneficial Owners/Narratives tab.

  The value, CA Instruction Narratives, will be added to the drop down list Type in the Beneficial Owners/Narratives tab.

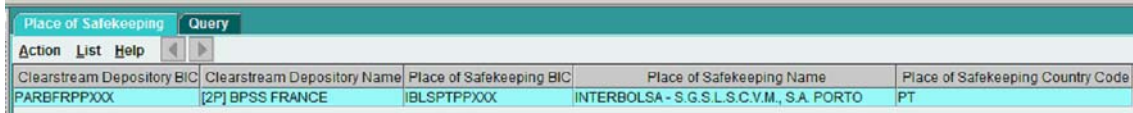 The text that was previously input in the Narrative field in the General Information tab must be entered here.
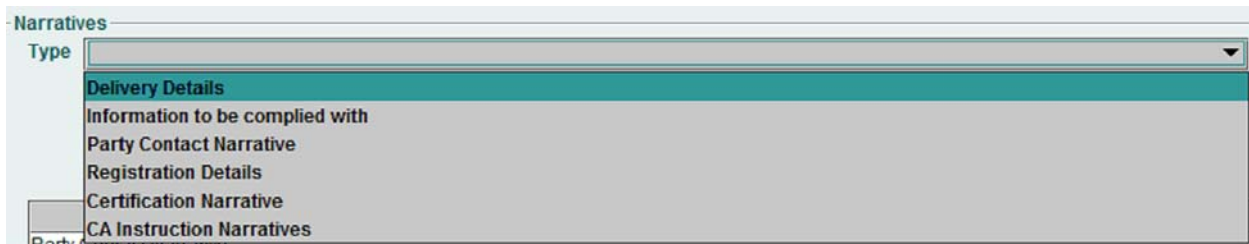
- The field Requested Tax Rate in the General Information tab will be renamed Requested Withholding Tax Rate.

CBL Release Information
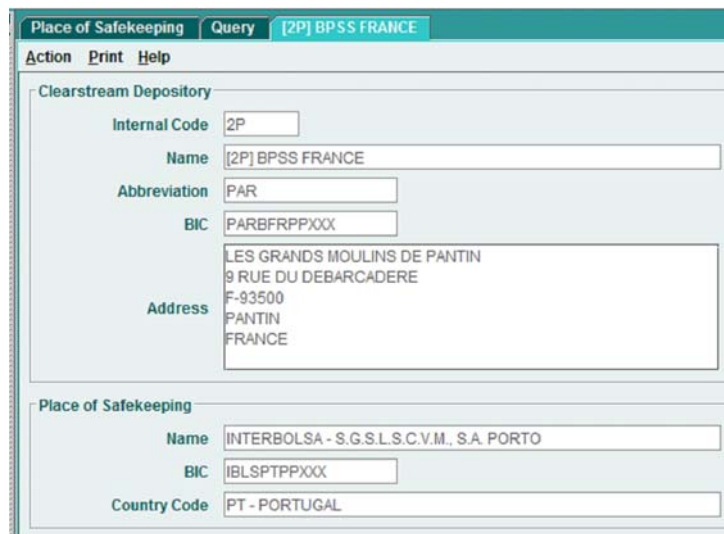
Reference Data – Place of Safekeeping Query

The Country Code in the List and Detail Views will display the country of the place of safekeeping of the financial instrument and no longer the country of the depository.

Note: If there is no BIC for the place of safekeeping, the country of the depository will be shown in the Detail View.

Corporate Action Respond Upload Template

An updated Corporate Action Respond Upload Template will be available to use.

The following fields will be removed:

- Quantity to Receive
- Narrative Additional Text
- Narrative Basket or Index Information

The Narrative Version field will be replaced by three new fields:

- Corporate Action Instructions Narrative 1
- Corporate Action Instructions Narrative 2
- Corporate Action Instructions Narrative 3

It will be available on the Clearstream website on Monday 21 November 2016. However, a copy is attached to the Announcement in order for customers to update their systems.

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