

# CCMS via Swift

## User Guide

## CCMS via Swift User Guide

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## Introduction

A key component in our communications strategy is a commitment to support all Swift and ISO message standards that are applicable to our particular business environment and to use them in industry-standard ways. To this end, we work closely with both Swift and ISO, making active contributions to message development, to ensure that your needs and ours are met.

ISO15022 represents the latest standard that has been built and adopted by the securities industry in order to enable higher straight-through processing rates and engender better efficiency.

The CCMS via Swift User Guide provides customers of Clearstream with an overview of the formats that must be adhered to when sending Triparty instructions and an overview of the formats of the Triparty Collateral and Exposure Statement available through the Swift connectivity service.

This Guide will be updated periodically. You will also be notified from time to time of any change in communications procedures and formats through announcements on the Clearstream website.

The examples and case studies in this manual are provided for information purposes only.

For general information about the Canadian Collateral Management Service, please see the CCMS Product Guide.

## How this Guide is organised

Swift is constantly improving its services, with the enhancement of existing message types and the addition of new ones, and Clearstream is continuously coordinating its efforts to bring these new and enhanced features into service for its customers.

This manual is organised in such a way as to minimise disruption to the existing documentation when adding or amending information. Details of new message types can be slotted into position without disturbing the current pagination, and changes or additions to the details of a message type will cause a minimum of repagination.

## Field format notation

The following is a key to symbols used in the message format tables:

6!n	6 numeric characters, fixed length	6*50x	up to 6 lines of up to 50 characters each
1!e	one blank space	1!n	one numeric character
3!a	3 alpha characters, fixed length	15!d	15 numeric characters including decimal separator, fixed length
ISIN1!e12!c	"ISIN" followed by one blank, followed by the ISIN, fixed length	/XS/9n	"XS" between slashes followed by the Common Code, up to 9 digits

## Contact details

For further information or if you have specific questions regarding communications with Clearstream Banking, please refer to your Customer Service Officer or contact the Connectivity Support Help Desk by telephone, fax or email, as detailed on the [Clearstream website](#).

## SMPG compliance

As part of the continuous commitment to provide and adhere to the industry standards, the Clearstream Banking ISO 15022 services comply with the recommendations of the Securities Market Practices Group (SMPG).

As a consequence, changes in SMPG recommendations may impact the content of this Guide.

## Sending instructions to Clearstream Banking

Clearstream Banking will not be responsible for the failure of any transaction where the customer's instruction does not conform to the Clearstream Banking format and Procedures described in this Guide, and/or where, as a result, Clearstream Banking had to intervene to modify or re-enter the instruction in the correct format.

Any Swift messages other than described in this Guide are not applicable to any automatic validation and processing.

## Access and security - Relationship Management Application (RMA)

Since the implementation of SwiftNet phase 2, traffic management is handled by the Relationship Management Application (RMA).

Before customers can send instructions using Swift, they must be a user of the Swift network and the required RMA authorisations must be in place for sending messages to Clearstream Banking.

If the exchange of RMA authorisations has not yet taken place, customers should contact their Relationship Officer to initiate the exchange.

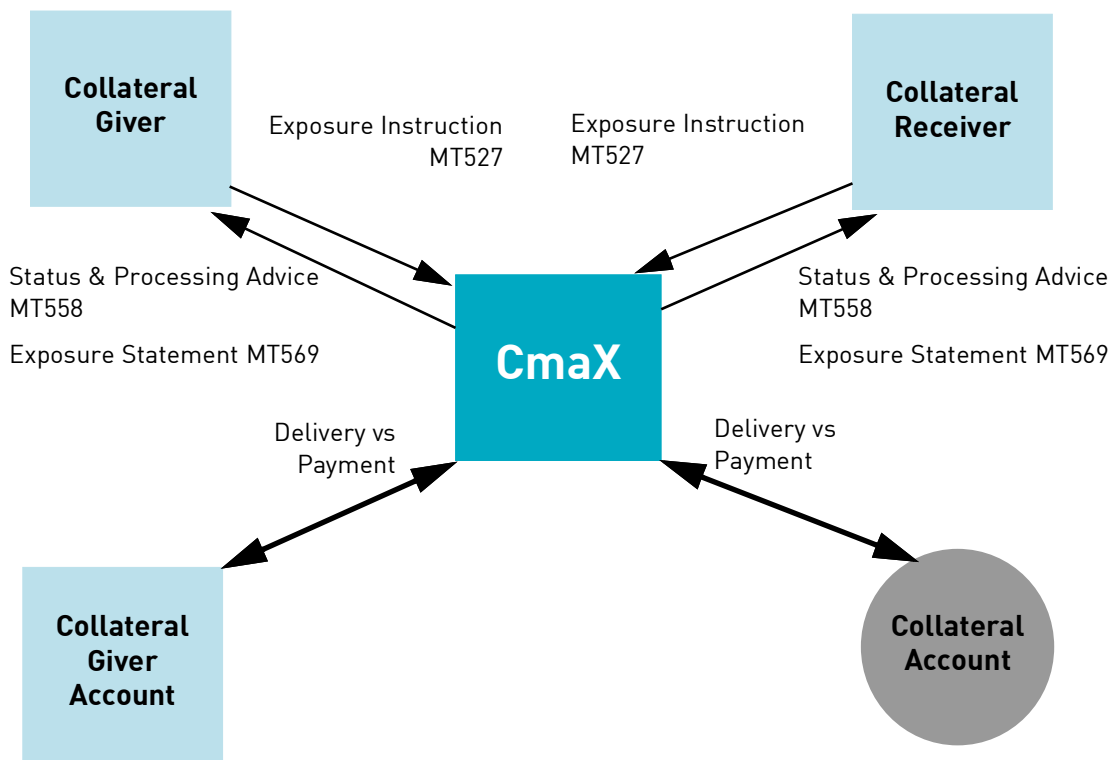
The Swift message types that are to be used for sending instructions to Clearstream Banking are, without exception, authenticated messages.

Unauthenticated messages (Swift message categories 3 and 9) must not be used to send instructions to Clearstream Banking.

MT599 messages can be used to send free-format messages to Clearstream Banking.

## Triparty Collateral messages

This chapter provides details of what customers need to do to be able to send exposure instructions via a formatted Swift message (MT527), describes the status and processing advice (MT558) and the collateral exposure statement (MT569).



The following table lists the Clearstream Banking Triparty Collateral messages available via ISO15022 Swift.

Swift message	Corporate action message	Page
<a href="#">MT527</a>	Triparty Collateral Instruction	<a href="#">3</a>
<a href="#">MT558</a>	Triparty Collateral Status and Processing Advice	<a href="#">17</a>
<a href="#">MT569</a>	Triparty Collateral and Exposure Statement	<a href="#">29</a>

# Triparty Collateral messages

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## MT527 - Triparty Collateral Instruction

Triparty Collateral Management exposure instructions can be sent, via the MT527 Triparty Collateral Instruction message<sup>1</sup>, by a trading party to its triparty agent (Clearstream Banking Luxembourg - CBL) to perform a specific action on a collateral management instruction. The following triparty collateral management exposure notifications can be sent via MT527:

- Opening (Collateral Receiver<sup>2</sup>):  
The initiation of the exposure by the Collateral Receiver.
- Opening (Collateral Giver<sup>3</sup>):  
The initiation of the exposure by the Collateral Giver.
- Principal Adjustment (Collateral Receiver and Collateral Giver)  
If both the Collateral Receiver and Collateral Giver agree that a Triparty Repo Service (TRS) or Triparty Collateral Management Service (TCMS) exposure is subject to a principal adjustment, both counterparties must send matching Principal Adjustment instructions.
- Set close date (Collateral Receiver and Collateral Giver):  
The Collateral Receiver or Collateral Giver can notify the termination date in the case of an open exposure.
- Change repo rate (Collateral Giver and Collateral Receiver):  
For Triparty Repo Service (TRS) exposures in which the Collateral Giver and Collateral Receiver agree that a specific exposure is subject to an adjustment in respect of the applicable repo rate, both counterparties must send a confirmation of the modification of the repo rate.
- Closing (Collateral Receiver and Collateral Giver):  
The Collateral Receiver or Collateral Giver can send confirmation of the closing of the exposure.

### Linking of messages

For a cancellation message, subsequence A2 Linkages must be used with :20C::PREV and the Swift reference (SEME) of the message to be cancelled.

### The AutoAssign facility

The AutoAssign facility simplifies the use and reuse of collateral for the Collateral Giver by allowing securities instructions to be automatically generated by CBL.

A Collateral Giver who has a portfolio of proprietary assets and/or reusable assets in CDS need only send notification of a new exposure. CBL uses a number of predefined rule sets, including analysis of upcoming purchases and sales from and to the Collateral Giver's account in CDS, to perform an automatic selection of appropriate securities for delivery to the collateral account for value date.

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1. Use of the MT527 message requires Message User Group (MUG) registration.  
2. **Collateral Receiver:** Customer receiving assets to cover its risk towards a counterparty in a Triparty Collateral Management exposure.  
3. **Collateral Giver:** Customer providing assets to cover its obligations towards a counterparty in a Triparty Collateral Management exposure.

# Triparty Collateral messages

## MT527 - Overview

The following table lists the fields in a Triparty Collateral Instruction via MT527.

**Note:** In the following table: M = Mandatory, O = Optional, CM = CBL Mandatory, C = Conditional.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
<b>A Mandatory Sequence - General Information</b>						
M		:16R:	Start of Block	GENL		
M		:28E:	Page Number/Continuation Indicator	5n/4!c	-	<u>5</u>
M		:20C:	Sender's Reference	:4!c//16x	SEME	<u>5</u>
M		:20C:	Sender's Collateral Reference	:4!c//16x	SCTR	<u>5</u>
O		:20C:	Receiver's Collateral Reference	:4!c//16x	RCTR	<u>5</u>
M		:20C:	Client's Collateral Reference	:4!c//16x	CLCI	<u>5</u>
O		:20C:	Receiver's Liquidity Reference	:4!c//16x	TRCI	<u>6</u>
M		:23G:	Function of the Message	4!c[/4!c]	-	<u>6</u>
M		:98a:	Execution Requested date	A::4!c//8!n	EXRQ	<u>6</u>
or		:98A:	Settlement date	:4!c//8!n	SETT	<u>6</u>
O		:98a:	Message Preparation Date/Time	Option A or C	PREP	<u>6</u>
O		:98A:	Trade Date	:4!c//8!n	TRAD	<u>6</u>
M		:22H:	Instruction Type Indicator	:4!c//4!c	CINT	<u>7</u>
M		:22H:	Exposure Type Indicator	:4!c//4!c	COLA	<u>7</u>
M		:22H:	Client Indicator	:4!c//4!c	REPR	<u>7</u>
C		:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	<u>7</u>
<b>A1 Mandatory Repeatable Subsequence - Collateral Parties</b>						
M		:16R:	Start of Block	COLLPTY		
M		:95a:	Party A	Option P or R	PTYA	<u>8</u>
or		:95a:	Party A's client	Option P or R	CLPA	<u>9</u>
or		:95a:	Party B	Option P or R	PTYB	<u>9</u>
or		:95P:	Triparty Agent	:4!c/8c/34x	TRAG	<u>9</u>
M		:16S:	End of Block	COLLPTY		
<b>End of Subsequence A1 - Collateral Parties</b>						
<b>A2 Optional Subsequence - Linkages</b>						
M		:16R:	Start of Block	LINK		
M		:20C:	Previous Reference	:4!c//16x	-	<u>9</u>
M		:16S:	End of Block	LINK		
<b>End of Subsequence A2 - Linkages</b>						
M		:16S:	End of Block	GENL		
<b>End of Sequence A - General Information</b>						
<b>B Mandatory Sequence - Deal Transaction Details</b>						
M		:16R:	Start of Block	DEALTRAN		
M		:98a:	Closing Date	Option A or B	TERM	<u>9</u>
M		:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	<u>10</u>
O		:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	<u>10</u>
O		:92A:	Pricing Rate	:4!c//[N]15d	PRIC	<u>10</u>
M		:16S:	End of Block	DEALTRAN		
<b>End of Sequence B - Deal Transaction Details</b>						



# MT527 - Triparty Collateral Instruction

## MT527 - Field specifications

MT527 contains data fields for a Triparty Collateral Instruction as described below.

**Note:** The MT527 is used to carry any of a number of different CBL Triparty Collateral Management instructions. The appropriate presence and mandatory or optional status of the fields is detailed in the field descriptions. For a summary of when the different fields and sequences should be used, see [“Summary of MT527 messages per Triparty Collateral Management Service”](#) on page – 527–11.

### A - General Information - mandatory, non-repeatable - GENL

<b>:28E: Page Number/Continuation Indicator</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier -</b>
<b>Format:</b>	5n/4!c	<b>Mandatory</b>	
<b>CBL usage:</b>	If the trade details can fit on one MT527, :28E:00001/ONLY must be used. In case the list of assets to be pledged is too long and cannot be covered in a single MT527, the intermediate messages must contain :28E:0000n/MORE (where n starts with 1 and is incremented per MT527 sent) and the last message must contain :28E:0000n/LAST.		
<b>:20C: Sender's Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier SEME</b>
<b>Format:</b>	:4!c//16x	<b>Mandatory</b>	
<b>CBL usage:</b>	This field must contain the customer's unique reference for this Swift message. The customer could begin the reference with the trade date.		
<b>:20C: Sender's Collateral Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier SCTR</b>
<b>Format:</b>	:4!c//16x	<b>Mandatory</b>	
<b>CBL usage:</b>	This field must contain the customer's reference for this exposure. This reference must remain the same for all MT527 messages that relate to the same exposure.		
<b>:20C: Receiver's Collateral Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier RCTR</b>
<b>Format:</b>	:4!c//16x	<b>Optional</b>	
<b>CBL usage:</b>	This field can contain the CBL exposure trade notification reference, if known by the sender.		
<b>:20C: Client's Collateral Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier CLCI</b>
<b>Format:</b>	:4!c//16x	<b>Mandatory</b>	
<b>CBL usage:</b>	This field must contain the customer's instruction reference. This reference identifies the instruction type and must be followed by a unique sequence number for the specified SCTR.		
<b>Examples:</b>	:20C::CLCI//OPENING 001      :20C::CLCI//SUBSTITUTION 003		

## Triparty Collateral messages

<b>:20C: Receiver's Liquidity Reference</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> TRCI
<b>Format:</b>	:4!c//16x <b>Optional</b>		
<b>CBL usage:</b>	This field can be used to sequence linked messages when required. This field is used because no specific field is currently available for this purpose in the MT527 message.		
<b>:23G: Function of the Message</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> -
<b>Format:</b>	4!c[/4!c] <b>Mandatory</b>		
<b>CBL usage:</b>	The following functions are accepted by CBL: CANC Cancellation of a previously received instruction NEWM New instruction		
	<b>Note:</b> To change an exposure instruction, an appropriate cancellation message must first be sent, followed by a new message.		
<b>:98a: Execution Requested Date</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> EXRQ
<b>Format:</b>	:4!c//8!n <b>Conditional</b>		
<b>CBL usage:</b>	For opening instructions, this field must contain the opening date; for other instruction types, this field must contain the value date. If field :98A::SETT is present, this field must not be present.		
<b>:98A: Settlement Date</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> SETT
<b>Format:</b>	:4!c//8!n <b>Conditional</b>		
<b>CBL usage:</b>	For opening instructions, this field must contain the opening date; for other instruction types, this field must contain the value date. If field :98A::EXRQ is present (recommended), this field must not be present.		
<b>:98a: Preparation Date/Time</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> PREP
<b>Format:</b>	:98A::4!c//8!n :98C::4!c//8!n6!n <b>Optional</b>		
<b>CBL usage:</b>	Option C can be used, with the date and time. It is recommended to use field :98A::TRAD for trade date.		
<b>:98A: Trade Date</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> TRAD
<b>Format:</b>	:4!c//8!n <b>Optional</b>		
<b>CBL usage:</b>	It is recommended to provide the trade date in this field rather than in :98A::PREP.		

# MT527 - Triparty Collateral Instruction

**:22H: Instruction Type Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
CINT

**Format:**                    :4!c//4!c      **Mandatory**

**CBL usage:** This field must be used to identify the type of instruction and must contain one of the following code words:

CDTA	Set	close	date
INIT	Creation of a Triparty Collateral Management exposure (for opening)		
PADJ	Principal	Adjustment	
RATA	Change	in	repo
TERM	Termination of the Triparty Collateral Management exposure (for closing)		

**:22H: Exposure Type Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
COLA

**Format:**                    :4!c//4!c      **Mandatory**

**CBL usage:** This field must be used to identify the type of Triparty Collateral Management product and must contain one of the following code words:

REPO	Triparty	Repo	Service	(TRS)
SLOA	Triparty	Collateral	Management	Service
				(TCMS)

**:22H: Client Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
REPR

**Format:**                    :4!c//4!c      **Mandatory**

**CBL usage:** This field must be used to indicate whether the customer is the Collateral Giver or the Collateral Receiver of the exposure and must contain one of the following code words:

PROV	Collateral	Giver
RECE	Collateral Receiver	

**:13B: Eligibility Set Profile Number**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
ELIG

**Format:**                    :4!c/[8c]/30x      **Conditional**

**CBL usage:** This field is mandatory when the collateral account is not present and must contain the basket reference. It is also mandatory when the collateral account is used for more than one basket.

**Examples:**  
:13B::ELIG//01-17NOV08  
:13B::ELIG//99

# Triparty Collateral messages

## A1 - Collateral Parties - mandatory, repeatable - COLLPRTY

A separate repetition of subsequence A1 is required for each of Party A, Party A's client, Party B and Triparty Agent.

<b>:95a: Party A</b>	<b>Mandatory Sequence Repeatable Collateral Parties</b>	<b>A1</b>	<b>Qualifier PTYA</b>
<b>Format:</b>	:95P::4!c//4!a2!a2!c[3!c] :95R::4!c/8c/34x <b>Mandatory</b>		
<b>Qualifiers:</b>	PTYA Party A, Instructing party sending the collateral instruction.		
<b>CBL usage:</b>	If option P is used, this field must contain the BIC address of the sender of the message. If this is not the trading party, the latter must be present in :95a:CLPA. If option R is used, it must contain the Participant Short Code of the sender of the message. Option P: :16R:COLLPRTY :95P::PTYA//BICPTYA :16S:COLLPRTY Option R: :16R:COLLPRTY :95R::PTYA/CEDE/PSCPTYA :16S:COLLPRTY		

<b>:95a: Party A's Client</b>	<b>Mandatory Sequence Repeatable Collateral Parties</b>	<b>A1</b>	<b>Qualifier CLPA</b>
<b>Format:</b>	:95P::4!c//4!a2!a2!c[3!c] :95R::4!c/8c/34x <b>Conditional</b>		
<b>CBL usage:</b>	If option P is used, this field must contain the BIC address of the trading party, on whose behalf, Party A has sent the message. If option R is used, it must contain the Participant Short Code of the trading party, on whose behalf, Party A has sent the message. Option P: :16R:COLLPRTY :95P::CLPA//BICCLPA :16S:COLLPRTY Option R: :16R:COLLPRTY :95R::CLPA/CEDE/PSCCLPA :16S:COLLPRTY		

# MT527 - Triparty Collateral Instruction

<b>:95a: Party B</b>	<b>Mandatory Sequence Repeatable Collateral Parties</b>	<b>A1</b>	<b>Qualifier</b> see description
----------------------	-----------------------------------------------------------------	-----------	----------------------------------------

**Format:** :95P::4!c//4!a2!a2!c[3!c] :95R::4!c/8c/34x  
**Mandatory**

**CBL usage:** If option P is used, this field must contain the BIC address of the trade counterparty.  
 If option R is used, it must contain the Participant Short Code of the trade counterparty.

Option P:

:16R:COLLPRTY  
 :95P::PTYB//BICPTYB  
 :16S:COLLPRTY

Option R:

:16R:COLLPRTY  
 :95R::PTYB/CEDE/PSCPTYB  
 :16S:COLLPRTY

<b>:95P: Triparty Agent</b>	<b>Mandatory Sequence Repeatable Collateral Parties</b>	<b>A1</b>	<b>Qualifier</b> TRAG
-----------------------------	-----------------------------------------------------------------	-----------	--------------------------

**Format:** :95R::4!c/8c/34x **Mandatory**

**CBL usage:** Subfield 2 must contain the Data Source Scheme "CEDE". Subfield 3 must contain the Triparty account number at CDS.

## Linkages - optional, non-repeatable - LINK

The Linkage section is only included for cancellation messages. For new messages, no Linkage section is included.

<b>:20C: Previous Reference</b>	<b>Conditional Subsequence Non-repeatable Linkages</b>	<b>A2</b>	<b>Qualifier</b> PREV
---------------------------------	----------------------------------------------------------------	-----------	--------------------------

**Format:** :20C::4!c//16x **Mandatory**

**CBL usage:** This field must contain the reference from field :20C::SEME of the MT527 message to be cancelled.

## B - Deal Transaction Details - mandatory, non-repeatable - DEALTRAN

<b>:98a: Closing Date</b>	<b>Mandatory Sequence Non-repeatable Deal Transaction Details</b>	<b>B</b>	<b>Qualifier</b> TERM
---------------------------	---------------------------------------------------------------------------	----------	--------------------------

**Format:** :98A::4!c//8!n :98B::4!c//4!c **Mandatory**

**CBL usage:** If the closing date for the exposure is defined, this field must use option A and contain the closing date in ISO format.

For an open-ended exposure, option B must be used with the code word "OPEN".

# Triparty Collateral messages

**:19A: Transaction Amount**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details** **B**

**Qualifier**  
TRAA

**Format:** :4!c//[N]3!a15d **Mandatory**

**CBL usage:** This field must contain the ISO currency code followed by the exposure amount (principal amount). The sign subfield (N) must be left blank.

**Note:** For TCMS, the ISO currency is the currency to be used for the exposure and collateral valuations.

For Principal Adjustments, this field must contain the new exposure amount and not the amount by which it is increased or decreased.

**:19A: Termination Transaction Amount**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details** **B**

**Qualifier**  
TRTE

**Format:** :4!c//[N]3!a15d **Optional**

**CBL usage:** This field can contain the ISO currency code followed by the amount to be paid at the closing of a TRS exposure. The sign subfield (N) must be left blank.

**Note:** This field is not applicable for TCMS exposures.

**:92A: Pricing Rate**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details** **B**

**Qualifier**  
PRIC

**Format:** :4!c//[N]15d **Optional**

**CBL usage:** For opening, closing and changing repo rate instructions on TRS exposures, this field is mandatory and must contain the agreed repo rate expressed as a percentage.

For set close date instructions, this field is optional.

# MT527 - Triparty Collateral Instruction

## Summary of MT527 messages per Triparty Collateral Management Service

### Triparty Repo Service (TRS)

#### Example

#### For an opening (Collateral Giver) instruction:

```
:16R: GENL
:28E: 0001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//REPO12345
:20C::CLCI//OPENING001
:23G: NEWM
:98A::EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//REPO
:22H::REPR//PROV
:16R: COLLPTY
:95P::PTYA//BICCODE1
:16S: COLLPTY
:16R: COLLPTY
:95P::PTYB//BICCODE2
:16S: COLLPTY
:16R: COLLPTY
:95R::TRAG/CEDE/ABCD/00GA012
:16S: COLLPTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060217
:19A::TRAA//CAD100000000,
:92A::PRIC//1,86
:16S: DEALTRAN
```

# Triparty Collateral messages

## Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	:22H::CINT//INIT and :22H::REPR//RECE
Opening (Collateral Giver)	:22H::CINT//INIT and :22H::REPR//PROV
Principal Adjustment	:22H::CINT//PADJ
Set close date	:22H::CINT//CDTA
Closing	:22H::CINT//TERM
Change rate	:22H::CINT//RATA

## Detailed summary

**Note:** M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) <sup>a</sup>	Opening (CP) <sup>a</sup>	Principal Adjust-ment	Set close date	Closing	Change rate
:16R:	GENL	M	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M	M
:98A:	:TRAD//	O	O	O	O	O	O
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CDTA	M TERM	M RATA
:22H:	:COLA//	M	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE	M PROV or RECE
:22F:	:FSSA//						
:13B:	:ELIG//	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C	C
:95P:	:CLPA// <sup>b</sup>	C	C	C	C	C	C
:16S:	COLLPRTY	C	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M	M
:16R:	LINK	C	C	C	C	n/a	C
:20C:	:PREV//	C	C	C	C	n/a	C
:16S:	LINK	C	C	C	C	n/a	C
:16S:	GENL	M	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M	M



## MT527 - Triparty Collateral Instruction

Field	Content	Opening (CT) <sup>a</sup>	Opening (CP) <sup>a</sup>	Principal Adjust-ment	Set close date	Closing	Change rate
:98A:	:TERM//yyyyymmdd or	M	M	M	M	M	M
:98B:	:TERM//OPEN						
:19A:	:TRAA//	M	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O	O
:92A:	:PRIC//	M	M	O	M	M	M
:16S:	DEALTRAN	M	M	M	M	M	M

a. CT = Collateral Receiver; CP = Collateral Giver.

b. Used to indicate trading party's BIC when the message is sent by a third party.

# Triparty Collateral messages

## Triparty Collateral Management Service (TCMS)

### Examples

#### For an opening (Collateral Giver) instruction with an exposure amount:

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//2002121099999001
:20C::SCTR//TCMS12345
:20C::CLCI//OPENING002
:23G: NEWM
:98A:EXRQ//20060216
:22H::CINT//INIT
:22H::COLA//SLOA
:22H::REPR//PROV
:16R: COLLPRTY
:95P::PTYA//BICCODE1
:16S: COLLPRTY
:16R: COLLPRTY
:95P::PTYB//BICCODE2
:16S: COLLPRTY
:16R: COLLPRTY
:95R::TRAG/CEDE/ABCD/00GA013
:16S: COLLPRTY
:16S: GENL
:16R: DEALTRAN
:98A::TERM//20060315
:19A::TRAA//CAD100000000,
:16S: DEALTRAN
```

### Field summary by instructions

In brief, you can recognise the different instructions by content as follows:

Opening (Collateral Receiver)	:22H::CINT//INIT and :22H::REPR//RECE
Opening (Collateral Giver)	:22H::CINT//INIT and :22H::REPR//PROV
Principal Adjustment	:22H::CINT//PADJ
Set close date	:22H::CINT//CDTA
Closing	:22H::CINT//TERM

# MT527 - Triparty Collateral Instruction

## Detailed summary

**Note:** M = Mandatory; O = Optional; C = Conditional; MO = Mandatory in an Optional (sub)sequence.

Field	Content	Opening (CT) <sup>a</sup>	Opening (CP) <sup>a</sup>	Principal Adjustment	Set close date	Closing
:16R:	GENL	M	M	M	M	M
:28E:	5n/4!c	M	M	M	M	M
:20C:	:SEME//	M	M	M	M	M
:20C:	:SCTR//	M	M	M	M	M
:20C:	:RCTR//	O	O	O	O	O
:20C:	:CLCI//	M	M	M	M	M
:20C:	:TRCI//	O	O	O	O	O
:23G:	NEWM or CANC	M	M	M	M	M
:98A:	:EXRQ//	M	M	M	M	M
:98A:	:TRAD//	M	M	O	M	M
:22H:	:CINT//	M INIT	M INIT	M PADJ	M CDTA	M TERM
:22H:	:COLA//	M	M	M	M	M
:22H:	:REPR//	M RECE	M PROV	M PROV or RECE	M PROV or RECE	M PROV or RECE
:13B:	:ELIG//	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M
:95P:	:PTYA//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	COLLPRTY	C	C	C	C	C
:95P:	:CLPA// <sup>c</sup>	C	C	C	C	C
:16S:	COLLPRTY	C	C	C	C	C
:16R:	COLLPRTY	M	M	M	M	M
:95P:	:PTYB//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	COLLPRTY	M	M	M	M	M
:95R:	:TRAG//	M	M	M	M	M
:16S:	COLLPRTY	M	M	M	M	M
:16R:	LINK	C	C	C	C	n/a
:20C:	:PREV//	C	C	C	C	n/a
:16S:	LINK	C	C	C	C	n/a
:16S:	GENL	M	M	M	M	M
:16R:	DEALTRAN	M	M	M	M	M
:98A:	:TERM//yyyyymmdd or	M	M	M	M	M
:98B:	:TERM//OPEN					
:19A:	:TRAA//	M	M	M	M	M
:19A:	:TRTE//	O	O	O	O	O
:16S:	DEALTRAN	M	M	M	M	M

a. CT = Collateral Receiver; CP = Collateral Giver.

# Triparty Collateral messages

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# MT558 - Triparty Collateral Status and Processing Advice

## Availability and timing

The MT558 Triparty Collateral Status and Processing Advice is available in real-time.

## Report content

The MT558 reports collateral transactions whose status has changed.

The MT558 provides the status of

- Instruction processing - treated or rejected.
- Matching - matched or unmatched.
- Cancellation processing - processed, denied or rejected.
- Allocation - partially or fully.
- Settlement - unsettled, partially or fully.
- Allegement - counterparty instructions alleged against a collateral account for which no matching instruction has been received.

# Triparty Collateral messages

## MT558 - Overview

The following table lists the fields in a Triparty Collateral Status and Processing Advice Report via MT558.

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
<b>A Mandatory Sequence - General Information</b>						
		:16R:	Start of Block	GENL		
		:28E:	Page Number/Continuation Indicator	5n/4!c	-	<u>20</u>
		:20C:	Reference	:4!c//16x	-	<u>20</u>
		:23G:	Function of the Message	:4!c[/4!c]	-	<u>21</u>
		:98a:	Execution Requested Date	Option A or C	EXRQ	<u>21</u>
	or	:98A:	Settlement date	:4!c//8!n	SETT	<u>21</u>
		:98a:	Preparation Date	Option A or C	PREP	<u>21</u>
		:98A:	Trade Date	:4!c//8!n	TRAD	<u>21</u>
		:22H:	Collateral Instruction Type Indicator	:4!c//4!c	CINT	<u>21</u>
		:22H:	Exposure Type Indicator	:4!c//4!c	COLA	<u>22</u>
		:22H:	Collateral Receiver/Provider Indicator	:4!c//4!c	REPR	<u>22</u>
		:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	<u>22</u>
<b>A1 Mandatory Repeatabe Subsequence - Collateral Parties</b>						
		:16R:	Start of Block	COLLPTY		
		:95a:	Party	Option P, Q or R	-	<u>23</u>
		:16S:	End of Block	COLLPTY		
<b>End of Subsequence A1 - Collateral Parties</b>						
<b>A2 Optional Repeatabe Subsequence - Status</b>						
		:16R:	Start of Block	STAT		
		:25D:	Status	:4!c/[8c]/4!c	-	<u>24</u>
		:16S:	End of Block	STAT		
<b>A2a Optional Repeatabe Subsequence - Reason (NOT REPORTED)</b>						
<b>End of Subsequence A2 - Status</b>						
		:17B:	Collateral Approved Flag	:4!c//1!a	CAPP	<u>24</u>
		:17B:	Settlement Approved Flag	:4!c//1!a	SAPP	<u>24</u>
		:19A:	Required Margin Amount	:4!c//[N]3!a15d	RMAG	<u>24</u>
		:19A:	Collateralised Amount	:4!c//[N]3!a15d	ALAM	<u>24</u>
		:19A:	Settled Amount	:4!c//[N]3!a15d	ESTT	<u>24</u>
		:19A:	Remaining Collateralised Amount	:4!c//[N]3!a15d	RALA	<u>24</u>
		:19A:	Remaining Settlement Amount	:4!c//[N]3!a15d	RSTT	<u>24</u>
		:70E:	Collateral Instruction Narrative	:4!c//10*35x	CINS	<u>24</u>
		:70D:	Reason Narrative	:4!c//6*35x	REAS	<u>25</u>
<b>A3 Optional Repeatabe Subsequence - Linkages</b>						
		:16R:	Start of Block	LINK		
		:20C:	Related Message Reference	:4!c//16x	RELA	<u>25</u>
		:16S:	End of Block	LINK		
<b>End of Subsequence A3 - Linkages</b>						
		:16S:	End of Block	GENL		
<b>End of Sequence A - General Information</b>						

## MT558 - Triparty Collateral Status and Processing Advice

Sequence	M/O	Tag	Field name	Content/Options	Qualifier	Page
<b>B Mandatory Sequence - Deal Transaction Details</b>						
		:16R:	Start of Block	DEALTRAN		
		:98a:	Closing Date/Time	Option A, B or C	TERM	<u>25</u>
		:19A:	Deal Transaction Details	:4!c//[N]3!a15d	DEAL	<u>25</u>
		:19A:	Transaction Amount	:4!c//[N]3!a15d	TRAA	<u>25</u>
		:19A:	Termination Transaction Amount	:4!c//[N]3!a15d	TRTE	<u>25</u>
		:92a:	Pricing Rate	Option A or C	PRIC	<u>25</u>
		:22F:	Method of Interest Computation	:4!c//[8c]4!c	MICO	<u>26</u>
		:16S:	End of Block	DEALTRAN		
<b>End of Sequence B - Deal Transaction Details</b>						
<b>C Optional Repeatable Sequence - Securities Movements (NOT REPORTED)</b>						
<b>D Optional Repeatable Sequence (NOT REPORTED)</b>						
<b>E Optional Sequence - Additional Information</b>						
		:16R:	Start of Block	ADDINFO		
		:95a:	Party	Option P, Q or R	-	<u>26</u>
		:16S:	End of Block	ADDINFO		
<b>End of Sequence E - Additional Information</b>						

# Triparty Collateral messages

## MT558 - Field specifications

MT558 contains data fields for a Triparty Collateral Status and Processing Advice report as described below.

### A - General Information - mandatory, non-repeatable - GENL

<b>:28E: Page Number/Continuation Indicator</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier</b>
-------------------------------------------------	----------------------------------------------------------------------	----------	------------------

**Format:** 5n/4!c

**CBL usage:** This field contains the message number up to five digits and indicates that this is the only message, the last message or that there are additional messages sent to convey the details of the collateral management instruction.

**Indicators:**

LAST	This is the last message
MORE	This is an intermediate message
ONLY	This is the only message

<b>:20C: Sender's Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier SEME</b>
---------------------------------	----------------------------------------------------------------------	----------	---------------------------

**Format:** :4!c//16x

**CBL usage:** This field contains the CBL reference assigned to the message. When more than one MT558 is reported to convey the status of the exposure, this reference will be the same on each message.

<b>:20C: Client's Collateral Instruction Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier CLCI</b>
--------------------------------------------------------	----------------------------------------------------------------------	----------	---------------------------

**Format:** :4!c//16x

**CBL usage:** This field contains the customer's collateral instruction reference as received on the MT527.

<b>:20C: Sender's Collateral Transaction Reference</b>	<b>Mandatory Sequence Non-repeatable General Information</b>	<b>A</b>	<b>Qualifier CLTR</b>
--------------------------------------------------------	----------------------------------------------------------------------	----------	---------------------------

**Format:** :4!c//16x

**CBL usage:** This field contains the customer's reference for the exposure as received on the MT527 in field :20C::SCTR.



# MT558 - Triparty Collateral Status and Processing Advice

## :23G: Function of the Message

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
-

**Format:** 4!c[/4!c]

**CBL usage:** The following functions are used by CBL:

ADVD	when reporting the allegation of a counterparty instruction for which there is no matching instruction
CAST	when reporting the rejection and status(es) of a request for cancellation
INST	when reporting the rejection and status(es) of an instruction

The sub-function "COPY" will be used in case the status feedback is reported to a party other than the sender of the MT527.

## :98a: Execution Requested Date

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
EXRQ

**Format:** :98A::4!c//8!n :98C::4!c//8!n6!n

**CBL usage:** This field can contain the opening or value date (option A) or date and time (option C) as received on the MT527.

## :98a: Preparation Date

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
PREP

**Format:** :98A::4!c//8!n :98C::4!c//8!n6!n

**CBL usage:** This field can contain the preparation date, as received on the MT527.

## :98A: Settlement Date

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
SETT

**Format:** :4!c//8!n6!n

**CBL usage:** This field can contain the opening date or the value date, as received on the MT527.

## :98A: Trade Date

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
TRAD

**Format:** :4!c//8!n

**CBL usage:** This field can contain the trade date, as received on the MT527.

## :22H: Collateral Instruction Type Indicator

Mandatory Sequence  
Non-repeatable  
General Information

A

Qualifier  
CINT

**Format:** :4!c//4!c

**CBL usage:** This field contains the instruction types as received on the MT527.

## Triparty Collateral messages

**:22H: Exposure Type Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
COLA

**Format:** :4!c//4!c

**CBL usage:** This field contains the exposure types as received on the MT527.

**:22H: Collateral Receiver/Provider Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
REPR

**Format:** :4!c//4!c

**CBL usage:** This field indicates whether the customer is the Collateral Giver or the Collateral Receiver as follows:

PROV	Collateral	Giver
RECE	Collateral Receiver	

**:13B: Number Identification**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
See description

**Format:** :4!c/[8c]/30x

**Qualifiers:**

ELIG	Eligibility	Set	Profile	Number
EXBN	Number identifying	the collateral	basket to be	excluded
FSBN	Number identifying	the fallback	starting collateral	basket
PRBN	Number identifying	the preferred	collateral	basket

**CBL usage:** When present, this field contains the basket of eligibility set profile as received on the MT527.

# MT558 - Triparty Collateral Status and Processing Advice

## A1 - Collateral Parties - mandatory, repeatable - COLLPRTY

**:95a: Party**

<b>Mandatory Subsequence</b>	<b>A1</b>
<b>Repeatable</b>	
<b>Collateral Parties</b>	

<b>Qualifier</b>
See description

**Format:** :95P::4!c//4!a2!a2!c[3!c] :95Q::4!c//4\*35x :95R::4!c/8c/34x

**Qualifiers:**

CLPA	Party	A's	client
PTYA	Instruction party sending the collateral instruction		
PTYB	Party	A's	counterparty
TRAG	Triparty account at CDS		

**CBL usage:** This field contains the collateral parties as received on the MT527.

```

:16R:COLLPRTY
:95P::PTYA//BICPTYA
:16S:COLLPRTY

:16R:COLLPRTY
:95P::CLPA//BICCLPA
:16S:COLLPRTY

:16R:COLLPRTY
:95P::PTYB//BICPTYB
:16S:COLLPRTY

:16R:COLLPRTY
:95P::TRAG/CEDE/ABCD/00GA012
:16S:COLLPRTY
    
```

# Triparty Collateral messages

## A2 - Status - optional, repeatable - STAT

<b>:25D: Status</b>	<b>Optional Subsequence</b> <b>Repeatable</b> <b>Status</b>	<b>A2</b>	<b>Qualifier</b> See description
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**Format:** :4!c/[8c]/4!c

**CBL usage:** This field contains one of the following statuses:

ALOC//AOLF	Transaction	fully	allocated
ALOC//AOLP	Transaction	partially	allocated
CPRC//CAND	Collateral instruction has been cancelled as requested		
CPRC//DEND	Cancellation has been denied due to status of transactions		
CPRC//REJT	Cancellation request has been rejected		
IPRC//REJT	Collateral instruction has been rejected for further processing		
IPRC//TREA	Collateral instruction has been released for processing		
MTCH//MACH	Collateral instruction has been matched		
MTCH//NMAT	Collateral instruction is unmatched		
SETT//PAIN	Transaction	partially	settled
SETT//SETT	Transaction	fully	settled
SETT//USET	Transaction unsettled		

For an explanation of the status codes reported by CBL, see "[MT558 Status codes](#)"

<b>:19A: Required Margin Amount</b>	<b>Mandatory Sequence</b> <b>Non-Repeatable</b> <b>General Information</b> <b>(resumed after A1, A2)</b>	<b>A</b>	<b>Qualifier</b> RMAG
-------------------------------------	-------------------------------------------------------------------------------------------------------------------	----------	--------------------------

**Format:** :4!c//[N]3!a15d

**CBL Usage:** When present, this field contains the required margin amount as received on the collateral instruction.

<b>:19A: Amounts</b>	<b>Mandatory Sequence</b> <b>Non-Repeatable</b> <b>General Information</b> <b>(resumed after A1, A2)</b>	<b>A</b>	<b>Qualifier</b> -
----------------------	-------------------------------------------------------------------------------------------------------------------	----------	-----------------------

**Format:** :4!c//[N]3!a15d

**CBL Usage:** The following amounts are reported together with statuses :25::ALOC and :25D::SETT:

ALAM	Amount		collateralised
ESTT	Amount	of collateral	effectively settled
RALA	Outstanding	amount to be	collateralised
RSTT	Amount of collateral due to be settled		

<b>:70E: Collateral Instruction Narrative</b>	<b>Mandatory Sequence</b> <b>Non-Repeatable</b> <b>General Information</b> <b>(resumed after A1)</b>	<b>A</b>	<b>Qualifier</b> CINS
-----------------------------------------------	---------------------------------------------------------------------------------------------------------------	----------	--------------------------

**Format:** :4!c//10\*35x

**CBL Usage:** When present, this field contains the instruction narrative as received on the MT527.

# MT558 - Triparty Collateral Status and Processing Advice

**:70D: Reason Narrative**

**Mandatory Sequence**  
**Non-Repeatable**  
**General Information**  
(resumed after A1)

**A**

**Qualifier**  
REAS

**Format:** :4!c//6\*35x

**CBL Usage:** This field contains additional information on the status of the instruction or cancellation request.

## **A3 - Linkages - optional, repeatable - LINK**

**:20C: Related Message Reference**

**Optional Subsequence**  
**Repeatable**  
**Linkages**

**A3**

**Qualifier**  
RELA

**Format:** :20C::4!c//16x

**CBL usage:** This field contains the reference in the field :20C::SEME of the MT527.

## **B - Deal Transaction Details - mandatory, non-repeatable - DEALTRAN**

**:98a: Closing Date/Time**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details**

**B**

**Qualifier**  
TERM

**Format:** :98A::4!c//8!n :98B::4!c//4!c :98C::4!c//8!n6!n

**CBL usage:** This field contains the closing date as received on the MT527.

**:19A: Deal Transaction Details**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details**

**B**

**Qualifier**  
DEAL

**Format:** :4!c//[N]3!a15d

**CBL usage:** Provides the principal amount of the matched trade, if the principal matching tolerance is used.

**:19A: Transaction Amount**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details**

**B**

**Qualifier**  
TRAA

**Format:** :4!c//[N]3!a15d

**CBL usage:** This field contains the transaction amount as received on the MT527.

**:19A: Termination Transaction Amount**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details**

**B**

**Qualifier**  
TRTE

**Format:** :4!c//[N]3!a15d

**CBL usage:** .When present, this field contains the termination amount as received on the MT527.

**:92a: Pricing Rate**

**Mandatory Sequence**  
**Non-repeatable**  
**Deal Transaction Details**

**B**

**Qualifier**  
PRIC

**Format:** :92A::4!c//[N]15d :92C::4!c//24x

**CBL usage:** When present, this field contains the pricing rate as received on the MT527.

# Triparty Collateral messages

**:22F: Method of Interest Computation**

<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Deal Transaction Details</b>	<b>B</b>
---------------------------------------------------------------------------------------	----------

<b>Qualifier</b> MICO
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**Format:** :4!c//[8c]/4!c

**CBL usage:** When present, this field contains the method of interest computation as received on the collateral instruction.

## **E - Additional Information - optional, non-repeatable - ADDINFO**

The additional information sequence is ignored for processing if received on the MT527, however it will be reported back on the MT558.

# MT558 - Triparty Collateral Status and Processing Advice

## Example of an MT558

```
:16R: GENL
:28E: 00001/ONLY
:20C::SEME//0000000002711682
:20C::CLCI//OPENING001
:20C::CLTR//REPO12345
:23G: INST
:98A::EXRQ//20070220
:22H::CINT//CADJ
:22H::COLA//REPO
:22H::REPR//PROV
:16R: COLLPTY
:95P::PTYA//BICCODE1
:16S: COLLPTY
:16R: COLLPTY
:95P::PTYB//BICCODE2
:16S: COLLPTY
:16R: COLLPTY
:95R::TRAG/CEDE/ABCD/00GA012
:16S: COLLPTY
:16R: STAT
:25D::IPRC//REJT
:16S: STAT
:16R: LINK
:20C::RELA//2002121099999001
:16S: LINK
:16S: GENL
:16R: DEALTRAN
:98B::TERM//OPEN
:19A::TRAA//CAD1000000,
:16S: DEALTRAN
```

# Triparty Collateral messages

## MT558 Status codes

Validation process(es)	MT558 fields	
Cancellation request does not match with previously received collateral instruction.	<b>Sequence</b> :25D::CPRC//REJT :70D::REAS//...	<b>A2:</b>
Cancellation cannot applied due to the status of the collateral instruction.	<b>Sequence</b> :25D::CPRC//DEND :70D::REAS//...	<b>A2:</b>
Content validation or duplicate check of collateral instructions fails.	<b>Sequence</b> :25D::IPRC//REJT :70D::REAS//[ERROR MESSAGE]	<b>A2:</b>
Collateral instruction cannot be matched (Change Rate/Set Closing Date)	<b>Sequence</b> 25D::MTCH/NMAT	<b>A2:</b>
Collateral taker instruction is matched but there are collateral issues with the collateral provider instruction.	<b>Sequence</b> :25D::MTCH//MACH	<b>A2:</b>
Collateral instruction has been released for processing.	<b>Sequence</b> :25D::IPRC//TREA	<b>A2:</b>
Collateral instruction has been cancelled as requested.	<b>Sequence</b> :25D::CPRC//CAND	<b>A2:</b>
Collateral instruction has been fully allocated. Only available on opening and principal adjustment instructions received via MT527.	<b>Sequence</b> :25D::ALOC//AOLF	<b>A2:</b>
Collateral instruction has been partially allocated. Only available on opening and principal adjustment instructions received via MT527.	<b>Sequence</b> :25D::ALOC//AOLP	<b>A2:</b>
Allocated collateral has been partially settled. Available on opening, top-ups, substitution, withdrawals and principal adjustment instructions received via MT527.	<b>Sequence</b> :25D::SETT//PAIN	<b>A2:</b>
Allocated collateral has been fully settled. Available on opening and principal adjustment instructions received via MT527.	<b>Sequence</b> :25D::SETT//SETT	<b>A2:</b>
Allocated collateral has not yet settled. Available on opening and principal adjustment instructions received via MT527.	<b>Sequence</b> :25D::SETT//USET	<b>A2:</b>



# MT558 - Triparty Collateral Status and Processing Advice

## MT558 Reason Narratives

<b>Senders &amp; Parties validation</b>	<b>MT558 fields</b>
Party A's address is mandatory	A-95a::PTYA
You are not authorised to instruct on behalf of party A	A-95a::PTYA
Unable to identify Client's Party A	A-95P::CLPA
Unable to identify Party A	A-95P::PTYA
Unable to identify Party B	A-95P::PTYB
No POA found with Swift address (\$A1\$)	A-95P::PTYA
No POA found with Short Code (\$A1\$)	A-95R::PTYA
Neither the BIC address nor the participant short code is recognised in Client's Party A	A-95a::CLPA
Unable to identify a participant from Party A	A-95R::PTYA
Party B's client is not allowed	A-95R::PTYB
<b>Collateral account validation</b>	<b>MT558 fields</b>
Collateral account is unknown	A-95R::TRAG
Specified account is not a collateral account	A-95R::TRAG
Collateral account is inactive	A-95R::TRAG
<b>Service Type validation</b>	<b>MT558 fields</b>
Service type is not supported	A-22H::COLA
Service type (\$A1\$) is not supported for \$A2\$	A-22H::COLA
Service type (\$A1\$) is not supported for instruction (\$A2\$)	
<b>Contract identification</b>	<b>MT558 fields</b>
Direction indicator is a mandatory field	A-22H::REPR
At least counterparty or collateral account details must be specified	A-95a::PTYB A-95R::TRAG
Unrecognised contract between Party A (\$A1\$) and Party B (\$A2\$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95a::PTYB
Collateral account or eligibility basket is required to identify the contract	A-95R::TRAG A-13B::ELIG
Unrecognised contract between Party A (\$A1\$) and collateral account (\$A2\$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG
Eligibility basket or counterparty is required to identify the contract	A-13B::ELIG A-95a::PTYB
Unrecognised contract between Party A (\$A1\$), collateral account (\$A2\$) and eligibility basket (\$A3\$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG A-13B::ELIG
Collateral account is required to identify the contract	A-95R::TRAG
Unrecognised contract between Party A (\$A1\$), Party B (\$A2\$) and collateral account (\$A3\$)	A-22H::REPR A-95* A-95R::TRAG

## Triparty Collateral messages

Eligibility basket is required to identify the contract	A-13B::ELIG
Unrecognised contract between Party A (\$A1\$), Party B (\$A2\$), collateral account (\$A3\$) and eligibility basket (\$A4\$)	A-22H::REPR A-22H::COLA A-95a::PTYA A-95R::TRAG A-13B::ELIG
Counterparty is required to identify the contract	A-95a::PTYB
Unrecognised contract between Party A (\$A1\$), Party B (\$A2\$), collateral account (\$A3\$) and eligibility basket (\$A4\$)	A-22H::REPR A-22H::COLA A-95* A-95R::TRAG A-13B::ELIG
Multiple contracts found for Party A (\$A1\$), Party B (\$A2\$), collateral account (\$A3\$) and eligibility basket (\$A4\$)	A-22H::REPR A-22H::COLA A-95* A-13B::ELIG
This type of instruction is not allowed on the specified contract	A-22H::REPR A-22H::COLA A-95* A-13B::ELIG
Opening of a new exposure is not allowed on this contract	A-22H::* A-95* A-13B::ELIG
Contract is in Migration	
<b>Service Type validation</b>	<b>MT558 fields</b>
You are not allowed to instruct on the specified contract (\$A1\$/(\$A2\$)	A-22H::* A-95* 13B::ELIG
You are not allowed to instruct as Collateral Provider on the contract (\$A1\$/(\$A2\$)	A-22H::* A-95* A-13B::ELIG
You are not allowed to instruct as Collateral Taker on the contract (\$A1\$/(\$A2\$)	A-22H::* A-95* A-13B::ELIG
<b>Date &amp; Deadlines checks</b>	<b>MT558 fields</b>
Closing Date (\$A1\$) is a currency holiday (\$A2\$)	B-98a::TERM
Closing Date (\$A1\$) must not be the same as Opening Date (\$A2\$)	A-98a::EXRQ A-98a::SETT B-98a::TERM
Same day trade received after deadline	A-98a::EXRQ A-98a::SETT
Value date should be same day for the specified contract	A-98a
<b>Message Indicator validation</b>	<b>MT558 fields</b>
Sender Reference is mandatory	A-20C::SEME
Instruction Reference is mandatory	A-20C::CLCI
Exposure Reference is mandatory	A-20C::SCTR
Exposure Reference is not allowed in opening instructions	A-20C::RCTR

## MT558 - Triparty Collateral Status and Processing Advice

Customer Exposure Reference is mandatory in opening instructions	A-20C::SCTR
Exposure Reference is mandatory	A-20C::SCTR A-20C::RCTR
Customer and Triparty Agent Exposure references mismatch	A-20C::SCTR A-20C::RCTR
Replacement qualifier is not supported	A-23G::REPL
Sub-function of message is not supported	A-23G
Message indicator (\$A1\$) is not supported	A-22a
<b>Cancellation Checks</b>	<b>MT558 fields</b>
No message reference found matching cancellation message	A-20C::PREV
More than one exposure instruction found matching cancellation message	A-20C::PREV
Cancellation matches instruction ID \$A1\$ and cannot be killed	A-20C::PREV
<b>Instruction type validation</b>	<b>MT558 fields</b>
Instruction type (\$A1\$) is not supported	A-22H::CINT
Instruction Type CADJ not valid without security movements	A-22H::CINT C-*
Instruction type (\$A1\$) is not allowed on specified contract	A-22H::* A-95* A-13B::ELIG
Change rate not applicable to service type: (\$A1\$)	A-22H::* A-95* A-13B::ELIG
The change of currency is not allowed in a principal adjustment	A-19A::TRAA
Transaction amount is mandatory and cannot be zero for a principal adjustment	A-19A::TRAA
Closing of an existing exposure is not allowed on this contract	B-98a::TERM
Closing date is missing or closing date has not been changed	B-98a::TERM
Pricing Rate is missing or pricing rate has not been changed	B-92a::PRIC
Closing date and pricing rate cannot be changed at the same time	
Either Closing date or Pricing rate must be amended. No change identified	
You are not authorised to instruct collateral adjustment (\$A1\$) as collateral receiver	A-22H::CINT A-22H::REPR
<b>Allocation method checks</b>	<b>MT558 fields</b>
Instruction type is not valid as there are no allocated pieces and the contract is manual	A-22H::CINT A-22F::AUTA C-*

## Triparty Collateral messages

Automatic flag (AUTA/CEDE/AORN) is not allowed with specified instruction type (\$A1\$)	A-22H::CINT A-22F::AUTA
<b>Rate validation</b>	<b>MT558 fields</b>
Repo Rate is a mandatory field for service type: REPO	A-22H::COLA B-92A 92C::PRIC
Variable Rate do not apply to service type other than REPO	A-22H::COLA B-92C::PRIC
Spread Rate is not applicable to Fixed Rate REPO	A-22H::COLA B-92A::PRIC B-92A::RSPR
Reference Rate Not Supported	A-22H::COLA B-92C::PRIC
Incorrect exposure currency for selected Reference rate	B-19A::TRAA B-92C::PRIC
Change from fixed rate to variable rate not allowed	B-92A::PRIC B-92C::PRIC
Change from variable rate to fixed rate not allowed	B-92A::PRIC B-92C::PRIC
Change of reference rate is not allowed	B-92C::PRIC
Spread rate is missing	B-92A::RSPR
<b>Safekeeping account validation</b>	<b>MT558 fields</b>
Invalid safekeeping account (\$A1\$)	A-97A::SAFE
Inactive safekeeping account (\$A1\$)	A-97A::SAFE
Safekeeping account not allowed as collateral account	A-97A::SAFE
Safekeeping account is mandatory	A-97A::SAFE C-97A::SAFE
Safekeeping account is mandatory when allocated collateral pieces are provided	A-97A::SAFE C-*
Safekeeping account is mandatory for withdrawal instructions	A-97A::SAFE C-*
Safekeeping account is not allowed as collateral source account	A-22H A-95P A-97A
Cash allocation is not allowed from collateral account (\$A1\$)	A-22H A-95P A-97A
<b>Related Message checks</b>	<b>MT558 fields</b>
Contract not identical to the one specified in the related message (\$A1\$)	A-20C::RELA A-22H::REPR A-95* A-13B::ELIG
Safekeeping account not identical to the one in related message (\$A1\$)	A-20C::RELA A-97A::SAFE
Quantity AND/OR ISIN do not match with original request	A-20C::RELA C-*
The specified collateral piece has already been authorised	A-20C::RELA C-*

## MT558 - Triparty Collateral Status and Processing Advice

The specified collateral piece has already been rejected	A-20C::RELA C-*
The target matching instruction not found for instruction (\$A1\$)	
<b>Reference checks</b>	<b>MT558 fields</b>
Message reference already exists	A-20C::SEME
Exposure already exists with Collateral Giver reference (\$A2\$)	A-20C::SCTR
Exposure already exists with Collateral Receiver reference (\$A2\$)	A-20C::SCTR
More than one Exposure Reference found matching the details sent	A-20C::SCTR
No Customer Exposure Reference found matching the details sent	A-20C::SCTR
No Triparty Agent Exposure found matching the details sent	A-20C::RCTR
Customer and Triparty Agent Exposure references mismatch	A-20C::SCTR A-20C::RCTR
This request is not yet authorised on specified contract	A-22H::* A-95* A-13B::ELIG
Collateral Giver Instruction reference (\$A1\$) on exposure (\$A2\$) already exists	A-20C::SCTR A-20C::CLCI A-22H::CINT
Collateral Receiver Instruction reference (\$A1\$) on exposure (\$A2\$) already exists	A-20C::SCTR A-20C::CLCI A-22H::CINT
The triparty exposure reference (\$A1\$) is not valid	A-20C::RCTR
<b>Final Transaction Amount validation</b>	<b>MT558 fields</b>
No final transaction amount allowed as open-ended transaction	B-98A::TERM B-19A::TRTE
<b>Sequence C checks</b>	<b>MT558 fields</b>
No security and/or cash movements expected	A-22H::* A-95* A-16B::ELIG C-*
Security withdrawals not allowed in opening instructions	A-22H::CINT C-22H::INO
Code AMOR not supported in field C-36B	C-36B::QSEC
<b>Sequence D checks</b>	<b>MT558 fields</b>
Sequence D is not supported	D-*
Cash as collateral is not permitted on: TRS or TSLS1 Openings or TRS Allocations with undelivered principal	D-*
<b>ISIN conversion</b>	<b>MT558 fields</b>
At least one instrument is not recognised	
<b>Date checks</b>	<b>MT558 fields</b>

## Triparty Collateral messages

Value date (\$A1\$) is in the past	A-98a::EXRQ A-98a::SETT
Value date (\$A1\$) is not a business date	A-98a::EXRQ A-98a::SETT
Opening date is in the past	A-98a::EXRQ A-98a::SETT
Value date (\$A1\$) is before the Opening date (\$A2\$)	A-98a::EXRQ A-98a::SETT
Value date (\$A1\$) is later than Closing date (\$A2\$)	A-98a::EXRQ A-98a::SETT
Value date (\$A1\$) is the same as Closing date (\$A2\$)	A-98a::EXRQ A-98a::SETT
Closing date in the past	B-98A::TERM
Closing date is not a business date	A-98a::TERM
Closing date (\$A1\$) is before Opening date (\$A2\$)	A-98a::EXRQ A-98a::SETT B-98A::TERM
Closing date (\$A1\$) is after or equal to redemption date (\$A2\$) of security (\$A3\$)	A-98a::EXRQ A-98a::SETT B-98A::TERM
<b>Deadlines checks</b>	<b>MT558 fields</b>
Deadline is exceeded for Value date (\$A1\$). Earliest deadline is (\$A2\$)	
Deadline is exceeded for new Closing date (\$A1\$). Earliest deadline is (\$A2\$)	B-98A::TERM
Deadline is exceeded for Interim Interest Payment date (\$A1\$). Earliest deadline is (\$A2\$)	
Deadline is exceeded for a same day instruction having one Non Bank participant	
Deadline is exceeded for a same day instruction	
Deadline is exceeded for a same day instruction on a Repo contract	
Deadline is exceeded	
Instruction must be same day value dated	
<b>Duplicates checks</b>	<b>MT558 fields</b>
The instruction is a duplicate of instruction with id : \$A1\$	
<b>Check for requests on closing</b>	<b>MT558 fields</b>
Instructing on a closing exposure is not permitted	A-20C::SCTR
Instructing on a closed exposure is not permitted	A-20C::SCTR
Instructing on a in-flight exposure when the closing date has already started is not permitted	A-20C::SCTR
<b>Collateral Eligibility checks</b>	<b>MT558 fields</b>
Currency \$A1\$ of security excluded by Triparty Agent	
Currency \$A1\$ is excluded from contract	
Collateral issues	
<b>Principal Amount checks</b>	<b>MT558 fields</b>

## MT558 - Triparty Collateral Status and Processing Advice

Transaction amount is mandatory and cannot be zero for opening	
<b>Collateral insufficiency checks</b>	<b>MT558 fields</b>
Collateral insufficiency	
Exposure collateral shortage	
<b>Concentration limits checks</b>	<b>MT558 fields</b>
Concentration issues	
<b>Settlement feedback</b>	<b>MT558 fields</b>
Settlement issues	
<b>Instruction status reported</b>	<b>MT558 fields</b>
Instruction killed	
Instruction type [\$A1\$] not authorised	
<b>Cash &amp; Currency rules</b>	<b>MT558 fields</b>
Currency is not available	
No cash amount for repo: cannot create new repo	
Opening date [\$A1\$] is not in currency calendar [\$A1\$]	
Opening date is a mandatory field for new exposures	A-98a::EXRQ
Previous reference is mandatory for cancellation message	A-20C::PREV
Rejecting counterparty instruction is not allowed	
The specified contract does not allow openings with automatic allocation	A-22*
Unable to find value date	A-98a::EXRQ A-98a::SETT
The execution and settlement dates must not be both provided	A-98a::EXRQ A-98a::SETT

# Triparty Collateral messages



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# MT569 - Triparty Collateral and Exposure Statement

## Report options

The report is available to both Collateral Receivers and Collateral Givers. Separate subscriptions will be required if a customer acts as both a collateral receiver and giver.

Customers have the option to receive the statement with or without the details on the collateral pieces. The version without details does not include subsequences C1a1 and C1a1a.

## Availability and timing

The MT569 Triparty Collateral and Exposure Statement is available in complete form only multiple times intraday and once after end of day processing.

## Report content

The report provides an overall summary of the Triparty Collateral Management activity with a breakdown per service type. For each service type a further breakdown by contract is given. Optionally, all open exposures per contract are provided with the list and valuation of each piece of collateral.

All amounts provided in the statement are expressed in the customer's reporting currency except the Total Exposure Amount in the Transaction Details subsequence (C1a).

# Triparty Collateral messages

## MT569 - Overview

The following table lists the fields in a Triparty Collateral and Exposure Statement report via MT569:

Sequence	Tag	Field name	Content/Options	Qualifier	Page
<b>A Mandatory Sequence - General Information</b>					
	:16R:	Start of Block	GENL		
	:28E:	Page Number/Continuation Indicator	:5n/4!c	-	<a href="#">8-569-32</a>
	:13A:	Number Identification: Statement Number	:4!c//3!c	STAT	<a href="#">8-569-32</a>
	:20C:	Sender's Reference	:4!c//16x	SEME	<a href="#">8-569-32</a>
	:23G:	Function of the Message	4!c[4!c]	-	<a href="#">8-569-32</a>
	:98a:	Preparation Date/Time	Option A or C	PREP	<a href="#">8-569-32</a>
	:22H:	Collateral Receive/Provide Indicator	:4!c//4!c	REPR	<a href="#">8-569-33</a>
	:22F:	Statement Frequency Indicator	:4!c/[8c]/4!c	SFRE	<a href="#">8-569-33</a>
	:22F:	Statement Basis Indicator	:4!c/[8c]/4!c	STBA	<a href="#">8-569-33</a>
<b>A1 Optional Repeatable Subsequence - Collateral Parties</b>					
	:16R:	Start of Block	COLLPTY		
	:95R:	Party A	:4!c/8c/34x	PTYA	<a href="#">8-569-33</a>
	:16S:	End of Block	COLLPTY		
<b>End of Subsequence A1 - Collateral Parties</b>					
<b>A2 Optional Repeatable Subsequence - Linkages (NOT REPORTED)</b>					
	:16S:	End of Block	GENL		
<b>End of Sequence A - General Information</b>					
<b>B Mandatory Sequence - Overall Summary</b>					
	:16R:	Start of Block	SUMM		
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	<a href="#">8-569-33</a>
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	<a href="#">8-569-34</a>
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	<a href="#">8-569-34</a>
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	<a href="#">8-569-34</a>
	:92A:	Margin	:4!c//[N]15d	MARG	<a href="#">8-569-34</a>
	:98A:	Valuation Date/Time	:4!c//8!n	VALN	<a href="#">8-569-34</a>
	:16S:	End of Block	SUMM		
<b>End of Sequence B - Overall Summary</b>					
<b>C Mandatory Repeatable Sequence - Summary by Exposure Type</b>					
	:16R:	Start of Block	SUME		
	:22F:	Exposure Type Indicator	:4!c/[8c]/4!c	COLA	<a href="#">8-569-35</a>
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	<a href="#">8-569-35</a>
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	<a href="#">8-569-35</a>
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	<a href="#">8-569-35</a>
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	<a href="#">8-569-35</a>
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	<a href="#">8-569-35</a>
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	<a href="#">8-569-36</a>
	:92A:	Margin	:4!c//[N]15d	MARG	<a href="#">8-569-36</a>
<b>C1 Optional Repeatable Subsequence -Summary by Counterparty</b>					
	:16R:	Start of Block	SUMC		
	:13B:	Eligibility Set Profile Number	:4!c/[8c]/30x	ELIG	<a href="#">8-569-36</a>
	:95R:	Party B	:4!c/8c/34x	PTYB	<a href="#">8-569-36</a>
	:95R:	Triparty Agent	:4!c/8c/34x	TRAG	<a href="#">8-569-36</a>
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	<a href="#">8-569-36</a>
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	<a href="#">8-569-37</a>
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	<a href="#">8-569-37</a>
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	<a href="#">8-569-37</a>
	:19A:	Total Value of Own Collateral	:4!c//[N]3!a15d	TVOC	<a href="#">8-569-37</a>
	:19A:	Total Value of Reused Collateral	:4!c//[N]3!a15d	TVRC	<a href="#">8-569-37</a>
	:92A:	Margin	:4!c//[N]15d	MARG	<a href="#">8-569-37</a>

# MT569 - Triparty Collateral and Exposure Statement

Sequence	Tag	Field name	Content/Options	Qualifier	Page
<b>C1a Mandatory Repeatable Subsequence - Transaction Details</b>					
	:16R:	Start of Block	TRANSDET		
	:20C:	Client's Collateral Transaction Reference	:4!c//16x	CLTR	<a href="#">8-569-38</a>
	:20U:	Common Collateral Transaction Reference	:4!c//52x	COMM	<a href="#">8-569-38</a>
	:20C:	Triparty-Agent's/Service-Provider's Collateral Transaction Reference	:4!c//16x	TCTR	<a href="#">8-569-38</a>
	:98A:	Execution Requested Date/Time	:4!c//8!n	EXRQ	<a href="#">8-569-38</a>
	:98A:	Closing Date/Time	:4!c//8!n	TERM	<a href="#">8-569-38</a>
	:19A:	Value of Collateral Held	:4!c//[N]3!a15d	COVA	<a href="#">8-569-38</a>
	:19A:	Margin Amount	:4!c//[N]3!a15d	MARG	<a href="#">8-569-39</a>
	:19A:	Undelivered Principal Amount	:4!c//[N]3!a15d	TCFA	<a href="#">8-569-39</a>
	:19A:	Total Collateral Required	:4!c//[N]3!a15d	TCOR	<a href="#">8-569-39</a>
	:19A:	Total Exposure Amount	:4!c//[N]3!a15d	TEXA	<a href="#">8-569-39</a>
	:92A:	Margin	:4!c//[N]15d	MARG	<a href="#">8-569-39</a>
	:92A:	Pricing Rate	:4!c//[N]15d	PRIC	<a href="#">8-569-40</a>
	:25D:	Transaction Execution Status	:4!c/[8c]/4!c	TREX	<a href="#">8-569-40</a>
<b>C1a1 Optional Repeatable Subsequence - Valuation Details</b>					
	:16R:	Start of Block	VALDET		
	:17B:	Flag	:4!c//1!a	-	<a href="#">8-569-40</a>
	:98A:	Settlement Date/Time	:4!c//8!n	SETT	<a href="#">8-569-40</a>
	:19A:	Accrued Interest Amount	:4!c//[N]3!a15d	ACRU	<a href="#">8-569-40</a>
	:19A:	Market Value Amount Post Valuation Factor	:4!c//[N]3!a15d	MKTP	<a href="#">8-569-40</a>
	:19A:	Actual Market Value Before Valuation Factor	:4!c//[N]3!a15d	MVBF	<a href="#">8-569-14</a>
	:19A:	Actual Market Value Post Valuation Factor	:4!c//[N]3!a15d	MVPF	<a href="#">8-569-41</a>
	:92B:	Exchange Rate	:4!c//3!a/3!a/15d	EXCH	<a href="#">8-569-41</a>
	:92A:	Valuation Factor	:4!c//[N]15d	VAFC	<a href="#">8-569-41</a>
<b>C1a1a Optional Repeatable Subsequence - Securities Details</b>					
	:16R:	Start of Block	SECDET		
	:35B:	Identification of the Financial Instrument	[ISIN1!e12!c] [4*35x]		<a href="#">8-569-41</a>
	:36B:	Quantity of the Financial Instrument	:4!c//4!c/15d	SECV	<a href="#">8-569-41</a>
	:97A:	Safekeeping Account	Option A or B	SAFE	<a href="#">8-569-41</a>
	:11A:	Currency of Denomination	:4!c//3!a	DENO	<a href="#">8-569-42</a>
	:90a:	Price	Option A or B	MRKT	<a href="#">8-569-42</a>
	:94B:	Source of Price	:4!c[8c]/4!c[/30x]	PRIC	<a href="#">8-569-42</a>
	:94B:	Source of Rating	:4!c[8c]/4!c[/30x]	RATS	<a href="#">8-569-42</a>
	:70C:	Rating Narrative	:4!c//4*35x	RATS	<a href="#">8-569-42</a>
	:16S:	End of Block	SECDET		
<b>End of Subsequence C1a1a - Securities Details</b>					
	:16S:	End of Block	VALDET		
<b>End of Subsequence C1a1 - Valuation Details</b>					
	:16S:	End of Block	TRANSDET		
<b>End of Subsequence C1a - Transaction Details</b>					
	:16S:	End of Block	SUMC		
<b>End of Subsequence C1 - Summary by Counterparty</b>					
	:16S:	End of Block	SUME		
<b>End of Sequence C - Summary by Exposure Type</b>					
<b>D Optional Repeatable Sequence - Additional Information (NOT REPORTED)</b>					

# Triparty Collateral messages

## MT569 - Field specifications

MT569 contains data fields for a CBL Triparty Collateral and Exposure Statement report as described below.

### A - General Information - mandatory, non-repeatable - GENL

<b>:28E: Page Number/Continuation Indicator</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> -
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**Format:** :5n/4!c

**Field purpose:** This field contains the page number in five digits and indicates either that this is the only page or the last page or that there are additional pages.

**Indicators:**

LAST	This is the last page of a statement with more than one page.
MORE	This is an intermediate page of a statement with additional pages.
ONLY	This is the only page of the statement.

<b>:13A: Number Identification: Statement Number</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> STAT
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**Format:** :4!c//3!c

**Field purpose:** This field contains the sequential number of the statement. The statement number loops through 001 to 999, incremented for each statement for the same short code and frequency.

<b>:20C: Sender's Reference</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> SEME
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**Format:** :4!c//16x

**Usage:** This field contains the CBL reference assigned to the statement.

<b>:23G: Function of the Message</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> -
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**Format:** 4!c[/4!c]

**Usage:** The following functions and sub-functions are used by CBL:

NEWM	used on a new statement
NEWM/COPY	used when the message is sent as a copy for information purposes to a party other than the account number.

<b>:98a: Preparation Date/Time</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>General Information</b>	<b>A</b>	<b>Qualifier</b> PREP
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**Format:** :98A::4!c//8!c :98C::4!c//8!n6!n

**Field purpose:** This field contains the date and time of the preparation of the report.

# MT569 - Triparty Collateral and Exposure Statement

**:22H: Collateral Receive/Provide Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
REPR

**Format:** :4!c//4!c

**Field purpose:** This field indicates if the exposures reported in the statement were executed by customer acting as a collateral giver or collateral receiver as follows:

PROV      Customer acting as collateral giver  
RECE      Customer acting as collateral receiver

**:22F: Statement Frequency Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
SFRE

**Format:** :4!c/[8c]/4!c

**Field purpose:** This field indicates that the statement is reported in one of the following frequencies:

DAIL      Daily  
INDA      Intraday

**:22F: Statement Basis Indicator**

**Mandatory Sequence**  
**Non-repeatable**  
**General Information**      **A**

**Qualifier**  
STBA

**Format:** :4!c/[8c]/4!c

**Usage:** This field contains the indicator EOSP to indicate that the statement reports exposures that have been initiated.

## A1 - Collateral Parties - optional, repeatable - COLLPTY

**:95R: Party A**

**Optional Subsequence**  
**Repeatable**  
**Collateral Parties**      **A1**

**Qualifier**  
PTYA

**Format:** :4!c/8c/34x

**Usage:** This field contains the customer's CmaX participant short code with Data Source Scheme "CEDE".

## B - Overall Summary - mandatory, non-repeatable - SUMM

**:19A: Value of Collateral Held**

**Mandatory Sequence**  
**Non-repeatable**  
**Overall Summary**      **B**

**Qualifier**  
COVA

**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the collateral value expressed in the reporting currency of all the assets allocated to all the transactions reported.

## Triparty Collateral messages

<b>:19A: Margin Amount</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Overall Summary</b>	<b>B</b>	<b>Qualifier</b> MARG
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the collateral balance of all transactions reported expressed in the reporting currency. That is, the Value of Collateral Held minus the Total Collateral Required.

<b>:19A: Total Collateral Required</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Overall Summary</b>	<b>B</b>	<b>Qualifier</b> TCOR
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the collateral required of all transactions reported expressed in the reporting currency.

<b>:19A: Total Exposure Amount</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Overall Summary</b>	<b>B</b>	<b>Qualifier</b> TEXA
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the exposure amount of all transactions reported expressed in the reporting currency.

<b>:92A: Margin</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Overall Summary</b>	<b>B</b>	<b>Qualifier</b> MARG
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**Format:** :4!c//[N]15d

**Usage:** This field contains the total collateral Balance of all transactions reported expressed as a percentage of total collateral required. That is:

$$\frac{\text{Value of Collateral Held} - \text{Total Collateral Required}}{\text{Total Collateral Required}} \times 100$$

<b>:98A: Valuation Date/Time</b>	<b>Mandatory Sequence</b> <b>Non-repeatable</b> <b>Overall Summary</b>	<b>B</b>	<b>Qualifier</b> VALN
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**Format:** :4!c//8!n

**Usage:** This field contains the date the report is generated.

# MT569 - Triparty Collateral and Exposure Statement

## C - Summary by Exposure Type - mandatory, repeatable - SUME

<b>:22F: Exposure Type Indicator</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier COLA</b>
<b>Format:</b>	:4!c/[8c]/4!c		
<b>Usage:</b>	This field contains the exposure type indicator as follows: REPO For TRS SLOA For TCMS		
<b>:19A: Value of Collateral Held</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier COVA</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral value of all exposures in the given service type expressed in the reporting currency.		
<b>:19A: Margin Amount</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier MARG</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral balance of all transactions reported expressed in the reporting currency. That is, the Value of Collateral Held minus the Total Collateral Required.		
<b>:19A: Total Collateral Required</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier TCOR</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral required to collateralise at 100% all exposures in the given service type expressed in the reporting currency.		
<b>:19A: Total Exposure Amount</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier TEXA</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the exposure Amount of all the exposures in the given service type expressed in the reporting currency.		
<b>:19A: Total Value of Own Collateral</b>	<b>Mandatory Sequence Repeatable Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier TVOC</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral value of all exposures in the given service type originating from own accounts expressed in the reporting currency. Only reported on MT569 for Collateral Giver.		

## Triparty Collateral messages

<b>:19A: Total Value of Reused Collateral</b>	<b>Mandatory Sequence</b> <b>Repeatable</b> <b>Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier</b> TVRC
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the collateral value of all exposures in the given service type originating from collateral accounts (reused assets) expressed in the reporting currency.  
Only reported on MT569 for Collateral Giver.

<b>:92A: Margin</b>	<b>Mandatory Sequence</b> <b>Repeatable</b> <b>Summary by Exposure Type</b>	<b>C</b>	<b>Qualifier</b> MARG
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**Format:** :4!c//[N]15d

**Usage:** This field contains the sum of collateral balance expressed as a percentage of the sum of collateral required of all exposures in the given service type expressed in the reporting currency.

### **:C1- Summary by Counterparty- optional, repeatable - SUMC**

This sequence provides net exposures per contract identified by Party B, collateral account and optionally a basket number.

<b>:13B: Eligibility Set Profile Number</b>	<b>Optional Subsequence</b> <b>Repeatable</b> <b>Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier</b> ELIG
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**Format:** :4!c/[8c]/30x

**Usage:** This field contains the basket number with Data Source Scheme "CEDE" when available.

<b>:95R: Party B</b>	<b>Optional Subsequence</b> <b>Repeatable</b> <b>Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier</b> PTYB
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**Format:** :4!c/8c/34x

**Usage:** This field contains the CmaX participant short code of customer's counterparty with Data Source Scheme CEDE.

<b>:95R: Triparty Agent</b>	<b>Optional Subsequence</b> <b>Repeatable</b> <b>Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier</b> TRAG
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**Format:** :4!c/8c/34x

**Usage:** This field contains the Triparty account number at CDS with Data Source Scheme CEDE.

<b>:19A: Value of Collateral Held</b>	<b>Optional Subsequence</b> <b>Repeatable</b> <b>Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier</b> COVA
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the sum of the collateral value of all exposures in the given service type for given contract expressed in the reporting currency.



# MT569 - Triparty Collateral and Exposure Statement

<b>:19A: Margin Amount</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier MARG</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral balance of all exposures in the given service type for given contract expressed in the reporting currency.		
<b>:19A: Total Collateral Required</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier TCOR</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral required to collateralise at 100% all exposures in the given service type for given contract expressed in the reporting currency.		
<b>:19A: Total Exposure Amount</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier TEXA</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the exposure amount of all the exposures in the given service type for given contract expressed in the reporting currency.		
<b>:19A: Total Value of Own Collateral</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier TVOC</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral value of all exposures in the given service type for given contract originating from own accounts, expressed in the reporting currency. Only reported on MT569 for Collateral Giver.		
<b>:19A: Total Value of Reused Collateral</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier TVRC</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the sum of the collateral value of all exposures in the given service type for given contract originating from collateral accounts (reused assets), expressed in the reporting currency. Only reported on MT569 for Collateral Giver.		
<b>:92A: Margin</b>	<b>Optional Subsequence Repeatable Summary by Counterparty</b>	<b>C1</b>	<b>Qualifier MARG</b>
<b>Format:</b>	:4!c//[N]15d		
<b>Usage:</b>	This field contains the sum of collateral balance expressed as a percentage of sum of collateral required of all exposures in the given service type for given contract, expressed in the reporting currency.		

# Triparty Collateral messages

## C1a- Transaction Details - mandatory, repeatable - TRANSDET

<b>:20C:</b>	<b>Client's Collateral Transaction Reference</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier CLTR</b>
<b>Format:</b>	:4!c//16x			
<b>Usage:</b>	This field contains the customer's collateral management transaction reference or "NONREF".			
<b>:20U:</b>	<b>Common Collateral Transaction Reference</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier COMM</b>
<b>Format:</b>	:4!c//52x <b>Optional</b>			
<b>Usage:</b>	This field specifies the Common Collateral Transaction Reference for a Triparty Collateral Management Transaction.			
<b>:20C:</b>	<b>Triparty-Agent's/Service-Provider's Collateral Transaction Reference</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TCTR</b>
<b>Format:</b>	:4!c//16x			
<b>Usage:</b>	This field contains the collateral management transaction reference.			
<b>:98A:</b>	<b>Execution Requested Date/Time</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier EXRQ</b>
<b>Format:</b>	:4!c//8!n			
<b>Usage:</b>	This field contains the opening date of the collateral management transaction.			
<b>:98A:</b>	<b>Closing Date/Time</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TERM</b>
<b>Format:</b>	:4!c//8!n			
<b>Usage:</b>	This field contains the closing date of the collateral management transaction. If the closing date is not set it is reported with option B and date code "OPEN". That is, :98B::TERM//OPEN			
<b>:19A:</b>	<b>Value of Collateral Held</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier COVA</b>
<b>Format:</b>	:4!c//[N]3!a15d			
<b>Usage:</b>	This field contains the collateral value of the assets expressed in the customer's reporting currency.			

# MT569 - Triparty Collateral and Exposure Statement

<b>:19A: Margin Amount</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier MARG</b>
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the collateral balance expressed in the customer's reporting currency.

<b>:19A: Undelivered Principal Amount</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TCFA</b>
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the value of the undelivered principal amount of the exposure expressed in the exposure's currency.

<b>:19A: Total Collateral Required</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TCOR</b>
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the collateral value required in order to collateralise the exposure at 100% as follows:

TRS Amount of cash borrowed/lent plus repo interests until the next business date

TCMS Exposure amount to be covered by collateral.

This amount is expressed in the customer's reporting currency.

<b>:19A: Total Exposure Amount</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TEXA</b>
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains, with qualifier TEXA, the exposure amount expressed in the exposure currency as follows:

TRS Amount of cash borrowed/lent

TCMS Exposure amount to be covered by collateral.

<b>:92A: Margin</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier MARG</b>
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**Format:** :4!c//[N]15d

**Usage:** This field contains the actual margin of the transaction.

## Triparty Collateral messages

<b>:92A: Pricing Rate</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier PRIC</b>
<b>Format:</b>	:4!c//[N]15d		
<b>Usage:</b>	This field contains the rate of the transaction with qualifier PRIC as follows. TRS Repo rate agreed between both customers on the cash borrowed/lent TCMS "0,00"		

<b>:25D: Transaction Execution Status</b>	<b>Mandatory Subsequence Repeatable Transaction Details</b>	<b>C1a</b>	<b>Qualifier TRES</b>
<b>Format:</b>	:4!c/[8c]/4!c		
<b>Usage:</b>	This field contains the indicator INTD to indicate transaction has been initiated.		

### C1a1 - Valuation Details - optional, repeatable - VALDET

This subsequence is repeated for each piece of collateral security.

<b>:17B: Flag</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier -</b>
<b>Format:</b>	:4!c//1!a		
<b>Usage:</b>	This field indicates that the piece is a collateral security <ul style="list-style-type: none"> <li>• COLL/Y</li> <li>• SECU/Y</li> </ul>		

<b>:98A: Settlement Date/Time</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier SETT</b>
<b>Format:</b>	:4!c//8!n		
<b>Usage:</b>	This field contains the settlement date of the last movement of collateral securities.		

<b>:19A: Accrued Interest Amount</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier ACRU</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the interest amount accrued on the financial instrument.		

<b>:19A: Market Value Amount Post Valuation Factor</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier MKTP</b>
<b>Format:</b>	:4!c//[N]3!a15d		
<b>Usage:</b>	This field contains the marginal value converted to the exposure currency.		

# MT569 - Triparty Collateral and Exposure Statement

<b>:19A: Actual Market Value Post Valuation Factor</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier MVPF</b>
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**Format:** :4!c//[N]3!a15d

**Usage:** This field contains the marginal value of the collateral securities expressed in the quotation currency of the security.

<b>:92B: Exchange Rate</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier EXCH</b>
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**Format:** :4!c//3!a/3!a/15d

**Usage:** This field contains the exchange rate between the quotation currency of the security and the exposure currency as follows:

:92B::EXCH//3!a/3!a/15d

1st 3!a = quotation currency, 2nd 3!a = exposure currency, 15d = exchange rate

<b>:92A: Valuation Factor</b>	<b>Optional Subsequence Repeatable Valuation Details</b>	<b>C1a1</b>	<b>Qualifier VAFC</b>
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**Format:** :4!c//[N]15d

**Usage:** This field contains the margin of the collateral security agreed between the customers in the contract.

## C1a1a- Securities Details - optional, repeatable - SECDT

<b>:35B: Identification of the Financial Instrument</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier -</b>
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**Format:** [ISIN1!e12!c]  
[4\*35x]

**Usage:** This field contains the ISIN, Common Code and security description of the collateral security.

<b>:36B: Quantity of the Financial Instrument</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier SECV</b>
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**Format:** :4!c//4!c/15d

**Usage:** This field contains the quantity of the collateral security with quantity type code FAMT for debt and UNIT for equities.

<b>:97A: Safekeeping Account</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier SAFE</b>
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**Format:** :4!c//35x

**Usage:** This field contains the collateral giver's source account. Only reported on statement sent to collateral giver.

## Triparty Collateral messages

<b>:11A: Currency of Denomination</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier DENO</b>
<b>Format:</b>	:4!c//3!a		
<b>Usage:</b>	This field contains the currency of the financial instrument.		
<b>:90a: Price</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier MRKT</b>
<b>Format:</b>	:90A::4!c//4!c[/30x] :90B:4!c//4!c/3!a15d		
<b>Usage:</b>	This field contains the market price of the collateral security. Option A is used for debt instrument and option B for equities.		
<b>:94B: Source of Price</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier PRIC</b>
<b>Format:</b>	:4!c/[8c]/4!c[/30x]		
<b>Usage:</b>	This field contains the external price valuation.		
<b>Example:</b>	:94B::PRIC/CEDE/BILA		
<b>:94B: Source of Rating</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier RATS</b>
<b>Format:</b>	:4!c/[8c]/4!c[/30x]		
<b>Usage:</b>	This field is reported with Data Source Scheme "CEDE", indicator CEDE and place "CLEARSTREAM COMPOSITE RATING".		
<b>:70C: Rating Narrative</b>	<b>Optional Subsequence Repeatable Securities Details</b>	<b>C1a1a</b>	<b>Qualifier RATS</b>
<b>Format:</b>	:4!c//4*35		
<b>Usage:</b>	This field contains the Clearstream composite rating of the collateral security. For the list of composite ratings, see <a href="#">""CBL Composite Rating""</a> .		

# MT569 - Triparty Collateral and Exposure Statement

## Example of an MT569 Triparty Collateral and Exposure Statement detailed version

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:16R: GENL
:28E: 00001/MORE
:13A::STAT//001
:20C::SEME//1234567
:23G: NEWM
:98C::PREP//20081117060000
:22H::REPR//RECE
:22F::SFRE//DAIL
:22F::STBA//EOSF
:16R: COLLPTY
:95R::PTYA/CEDE/ABCD
:16S: COLLPTY
:16S: GENL
:16R: SUMM
:19A::COVA//CAD429798951,84
:19A::MARG//CAD9737098,13
:19A::TCOR//CAD420061853,71
:19A::TEXA//CAD419785989,81
:92A::MARG//2,62
:98A::VALN//20081117
:16S: SUMM
:16R: SUME
:22F::COLA/REPO
:19A::COVA//CAD210246654,88
:19A::MARG//CAD5562722,72
:19A::TCOR//CAD204683932,16
:19A::TEXA//CAD204535564,97
:92A::MARG//2,72
:16R: SUMC
:13B::ELIG/CEDE/BASKET1
:95R::PTYB/CEDE/DEFG
:95R::TRAG/CEDE/ABCD/OOGA012
:19A::COVA//CAD185334002,65
:19A::MARG//CAD5650070,49
:19A::TCOR//CAD179683932,16
:19A::TEXA//CAD179535564,97
:92a::MARG//3,14
:16R: TRANDDET
:20C::CLTR//ABC123DE
:20C::TCTR//43545
:98A::EXRQ//20081117
:98A::TERM//20081121
:19A::COVA//CAD80121456,33
:19A::MARG//CAD553635,27
:19A::TCOR//CAD79567821,06
:19A::TEXA//CAD100000000,
:92A::MARG//0,69
:92A::PRIC//3,65
:25D::TRES//INTD
:16R: VALDET
:17B::COLL//Y
:17B::SECU//Y
:98A::SETT//20081117
:19A::ACRU//CAD2027999,7
:19A::MKTP//CA54396116,21
:19A::MVPF//CAD54396116,21
:92A::VAFC//3,
:16R: SECDET
:35B: ISIN CA0198085051
/CA/019808505
CA 8 AAA EXP. CRED. CORP. 04-2014
:36B::SECV//FAMT/54000000,
:11A::DENO//CAD
:90A::MRKT//PRCT/100
:94B::RATS/CEDE/CEDE/CLEARSTREAM COMPOSITE RATING
:70C::RATS//AA+
:16S: SECDET
:16S: VALDET
```

Overall summary

Summary by Service Type. This example shows TRS.

Summary by contract for the above service type

TRS Transaction 1 details

Valuation details for collateral piece 1

Securities details for collateral piece 1

## Triparty Collateral messages

:16R: VALDET...	Valuation details for collateral piece 2
:16R: SECDET...	Securities details for collateral piece 2
:16S: SECDET	
:16S: VALDET	
:16R: VALDET...	Valuation details for collateral piece n
:16R: SECDET...	
:16S: SECDET	
:16S: VALDET	
:16S: TRANSDDET	End of TRS Transaction 1
:16R: TRANSDDET...	TRS Transaction 2
:16S: TRANSDDET	End of TRS Transaction 2
:16R: TRANSDDET...	TRS transaction n
:16S: TRANSDDET	End of TRS Transaction n
:16S: SUMC	End of TRS transactions with BANKB
:16R: SUMC...	TRS transactions with BANKn
:16S: SUMC	End of TRS transactions with BANKn
:16S: SUME	End of TRS exposure details
:16R: SUME...	Start of TCMS exposure details
:16S: SUME	End of TCMS exposure details
:16R: SUME...	Start of xxxx exposure details
:16S: SUME	End of xxxx exposure details



# MT569 - Triparty Collateral and Exposure Statement

## Example of an MT569 Triparty Collateral and Exposure Statement summary version

:16R: GENL	
:28E: 00001/MORE	
:13A::STAT//001	
:20C::SEME//1234567	
:23G: NEWM	
:98C::PREP//20081117060000	
:22H::REPR//RECE	
:22F::SFRE//DAIL	
:22F::STBA//EOSF	
:16R: COLLPRTY	
:95R::PTYA/CEDE/ABCD	
:16S: COLLPRTY	
:16S: GENL	
:16R: SUMM	Overall summary
:19A::COVA//CAD429798951,84	
:19A::MARG//CAD9737098,13	
:19A::TCOR//CAD420061853,71	
:19A::TEXA//CAD419785989,81	
:92A::MARG//2,62	
:98A::VALN//20081117	
:16S: SUMM	
:16R: SUME	Summary by Service Type. This example shows TRS.
:22F::COLA/REPO	
:19A::COVA//CAD210246654,88	
:19A::MARG//CAD5562722,72	
:19A::TCOR//CAD204683932,16	
:19A::TEXA//CAD204535564,97	
:92A::MARG//2,72	
:16R: SUMC	Summary by contract for the above service type
:13B::ELIG/CEDE/BASKET1	
:95R::PTYB/CEDE/DEFG	
:95R::TRAG/CEDE/ABCD/OOGA012	
:19A::COVA//CAD185334002,65	
:19A::MARG//CAD5650070,49	
:19A::TCOR//CAD179683932,16	
:19A::TEXA//CAD179535564,97	
:92a::MARG//3,14	
:16R: TRANSDET	TRS Transaction 1 details
:20C::CLTR//ABC123DE	
:20C::TCTR//43545	
:98A::EXRQ//20081117	
:98A::TERM//20081121	
:19A::COVA//CAD80121456,33	
:19A::MARG//CAD553635,27	
:19A::TCOR//CAD79567821,06	
:19A::TEXA//CAD100000000,	
:92A::MARG//0,69	
:92A::PRIC//3,65	
:25D::TRES//INTD	
:16S: TRANSDET	End of TRS Transaction 1
:16R: TRANSDET...	TRS Transaction 2
:16S: TRANSDET	End of TRS Transaction 2
:16R: TRANSDET...	TRS transaction n
:16S: TRANSDET	End of TRS Transaction n
:16S: SUMC	End of TRS transactions with BANKB
:16R: SUMC...	TRS transactions with BANKn
:16S: SUMC	End of TRS transactions with BANKn
:16S: SUME	End of TRS exposure details
:16R: SUME...	Start of TCMS exposure details
:16S: SUME	End of TCMS exposure details
:16R: SUME...	Start of xxxx exposure details
:16S: SUME	End of xxxx exposure details

# Triparty Collateral messages

## CBL Composite Rating

CBL Composite	Moody's	S&P	Fitch
<b>Long term</b>			
AAA	Aaa	AAA	AAA
AA+	Aa1	AA+	AA+
AA	Aa2	AA	AA
AA-	Aa3	AA-	AA-
A+	A1	A+	A+
A	A2	A	A
A-	A3	A-	A-
BBB+	Baa1	BBB+	BBB+
BBB	Baa2	BBB	BBB
BBB-	Baa3	BBB-	BBB-
BB+	Ba1	BB+	BB+
BB	Ba2	BB	BB
BB-	Ba3	BB-	BB-
B+	B1	B+	B+
B	B2	B	B
B-	B3	B-	B-
CCC	Caa1	CCC+	CCC+
CCC	Caa2	CCC	CCC
CCC	Caa3	CCC-	CCC-
CC	Ca	CC	CC
C	C	C	C
D		D	D
NR	NR	NR	NR
<b>Short term</b>			
A-1+	P-1	A-1+	F1+
A-1		A-1	F1
A-2	P-2	A-2	F2
A-3	P-3	A-3	F3
B		B	B
C		C	C
D		D	D
NR	NR / NP	NR	NR



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