

LuxCSD SWIFT ISO 15022 Messages for Agents

Part 1 - Settlement and Reconciliation messages

(MT53x, MT54x, MT599)

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SWIFT Tag summary

The following table describes the symbols used in the swift tags used to define the field format.

Symbol	Description
nn :	maximum length (minimum is 1) (e.g. 16x)
nn*nn :	maximum number of lines times maximum line length (e.g. 4*35x)
nn! :	fixed length (e.g. 4!c)
n :	numeric digits (0 through 9) only
a :	alphabetic capital letters (A through Z), upper case only
x :	SWIFT X character set: A to Z (upper case) a to z (lower case) 0 to 9 / - ? : () . , ' + SPACE CrLf EBCDIC
y :	SWIFT Y character set: A to Z (upper case) 0 to 9 SPACE . , - () / = ' + : ? ! " % & * ; < >
z :	SWIFT Z set all characters included in the X and Y sets, plus a couple of special characters A to Z (upper case) a to z (lower case) 0 to 9 . , - () / = ' + : ? @ # Cr Lf SPACE { ! " % & * ; < > _
c :	alpha-numeric capital letters (upper case), and digits only
N :	Negative sign
e :	blank or space
d :	decimal comma (,)
[]	optional subfield

Mark-down process

To execute the mark-down process the LPA customers must instruct the mark-down to their regular contact at the LPA and provide the LPA with Power Of Attorney (POA) on their account. The LPA will consequently confirm the mark-down to LuxCSD indicating the impacted LuxCSD customer account, security and quantity. Then the customers' account will be debited and the issuance account credited in T2S.

Deadlines:

- Customer must submit MT546 before 16:00 for input the same day. Messages submitted after this deadline will be input on a "best efforts" basis;
- Customer must submit MT546 before 12:00 on record date for input before 16:00 the same day;
- MT546's submitted after deadline will be processed on the next business day.

Note: The redemption process does not change.

MT544 – Confirmation of Mark-up without prior instruction from LuxCSD

The following statuses are used in the overview of the message:

M Mandatory
 C Conditional
 R Recommended.

Mandatory Sequence A – General Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	GENL		
M	:20C:	Sender's Reference	:4!c//16x	SEME	This field must contain your unique reference number to the transaction.
M	:23G:	Function of the Message	:4!c[/4!c]	NEWM CANC RVSL	See note.

Repetitive Mandatory Subsequence A1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	LINK		
M	:20C:	Related Reference	:4!c//16x	RELA	This field must contain 'NONREF'
M	:16S:	End of Block	LINK		
M	:16R:	Start of Block	LINK		
M	:20C:	Previous Reference	:4!c//16x	PREV	Mandatory when function of the message is CANC or RVSL
M	:16S:	End of Block	LINK		

End of Subsequence A1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	GENL		

End of Sequence A – General Information

Mandatory Sequence B – Trade Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	TRADEDET		
M	:98a:	Effective Settlement Date	A::4!c//8!n or C::4!c//8!n6!n	ESET	This field must contain the effective settlement date (or date and time). The format is YYYYMMDD or YYYYMMDDHHMMSS.
M	:35B:	Identification of the Financial Instruments	[ISIN1!e12!a] 4*35x		ISIN or Common Code. If the ISIN is used, sub-field 1 must contain the ISIN i.e. ISIN LU0026044626. If the Common Code is used, sub-field 1 must not be used. Sub-field 2 must contain the following on the first line: "/LU/" followed by the Common Code.

Optional Subsequence B1 – Financial Instrument Attributes (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	TRADEDET		

End of Sequence B – Trade Details

Repetitive Mandatory Sequence C – Financial Instrument/Account

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	FIAC		
M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	ESTT	This field must contain the quantity of securities received preceded by "FAMT" for debt instruments or "UNIT" for all other instruments.
M	:97a:	Safekeeping Account	A::4!c//35x	SAFE	This field must contain the LuxCSD account number serviced by the LPA.
M	:16S:	End of Block	FIAC		

End of Sequence C – Financial Instrument/Account

Optional Sequence D – Repo Details (Not processed)

Mandatory Sequence E – Settlement Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SETDET		
M	:22F:	Settlement Transaction Type Indicator	:4!c//4!c	SETR	This field must contain either: MKUP for mark up. SYND for syndicated new issue closing NSYN for non-syndicated issue closing

Repetitive Mandatory Sub-Sequence E1 – Settlement Parties

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Place of Settlement	Options C or P	PSET	This field must contain your country code with option C or your BIC with option P.
M	:16S:	End of Block	SETPRTY		
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Delivering Agent	Options P, Q or R	DEAG	This field may contain: <ul style="list-style-type: none"> • BIC of the delivering agent • Name of the delivering agent • Local code of the delivering agent
M	:16S:	End of Block	SETPRTY		
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Buyer	Options P, R or Q	BUYR	This field must contain either: the BIC of LuxCSD customer (:95P::BUYR//BIC) its account within LuxCSD (:95R::BUYR/LUXC/5x) its name (:95Q::BUYR//name)
C	:97a:	Safekeeping Account	Options A	SAFE	This field must contain LuxCSD customer's account to be credited with the securities. Used only when 'BUYR' in 95a is used with option P or Q.
M	:16S:	End of Block	SETPRTY		

End of Subsequence E1 – Settlement Parties

Repetitive Optional Subsequence E2 – Cash Parties (Not processed)

Repetitive Optional Subsequence E3 – Amounts (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	SETDET		

End of Sequence E – Settlement Details

Optional Sequence F – Other Parties (Not processed)

MT546 - Confirmation of execution of a Mark-down in response to a Settlement instruction from LuxCSD

The following statuses are used in the overview of the message:

M Mandatory
 C Conditional
 R Recommended.

Mandatory Sequence A – General Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	GENL		
M	:20C:	Sender's Reference	:4!c//16x	SEME	This field must contain your unique reference number to the transaction.
M	:23G:	Function of the Message	:4!c[//4!c]	NEWM CANC RVSL	See note.

Repetitive Mandatory Subsequence A1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	LINK		
M	:20C:	Related Reference	:4!c//16x	RELA	This field must contain 'NONREF'
M	:16S:	End of Block	LINK		
M	:16R:	Start of Block	LINK		
M	:20C:	Previous Reference	:4!c//16x	PREV	Mandatory when function of the message is CANC or RVSL
M	:16S:	End of Block	LINK		

End of Subsequence A1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	GENL		

End of Sequence A – General Information

Mandatory Sequence B – Trade Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	TRADDET		
R	:98a:	Settlement Date	A::4!c//8!n	SETT	This field should contain the contractual settlement date. The format is YYYYMMDD.
M	:98a:	Effective Settlement Date	A::4!c//8!n or C::4!c//8!n6!n	ESET	This field must contain the effective settlement date (or date and time). The format is YYYYMMDD or YYYYMMDDHHMMSS.
M	:35B:	Identification of the Financial Instruments	[ISIN1!e12!a] 4*35x		ISIN or Common Code. If the ISIN is used, sub-field 1 must contain the ISIN i.e. ISIN LU0026044626 . If the Common Code is used, sub-field 1 must not be used. Sub-field 2 must contain the following on the first line: "/LU/" followed by the Common Code.

Optional Subsequence B1 – Financial Instrument Attributes (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	TRADDET		

End of Sequence B – Trade Details

Repetitive Mandatory Sequence C – Financial Instrument/Account

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	FIAC		
M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	ESTT	This field must contain the quantity of securities received preceded by "FAMT" for debt instruments or "UNIT" for all other instruments.
M	:97a:	Safekeeping Account	A::4!c//35x	SAFE	This field must contain the LuxCSD account number serviced by the LPA.
M	:16S:	End of Block	FIAC		

End of Sequence C – Financial Instrument/Account

Optional Sequence D – Repo Details (Not processed)

Mandatory Sequence E – Settlement Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SETDET		
M	:22F:	Settlement Transaction Type Indicator	:4!c//4!c	SETR	This field must contain MKDW for mark down.

Repetitive Mandatory Sub-Sequence E1 – Settlement Parties

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Place of Settlement	Options C or P	PSET	This field must contain your country code with option C or your BIC with option P.
M	:16S:	End of Block	SETPRTY		
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Receiving Agent	Options P, Q or R	REAG	This field may contain: <ul style="list-style-type: none"> • BIC of the delivering agent • Name of the delivering agent • Local code of the delivering agent
M	:16S:	End of Block	SETPRTY		
M	:16R:	Start of Block	SETPRTY		
M	:95a:	Seller	Options P, R or Q	SELL	This field must contain either: the BIC of LuxCSD customer (:95P::BUYR//BIC) its account within LuxCSD (:95R::BUYR/LUXC/5x) its name (:95Q::BUYR//name)
C	:97a:	Safekeeping Account	Options A	SAFE	This field must contain LuxCSD customer's account to be credited with the securities. Used only when 'BUYR' in 95a is used with option P or Q.
M	:16S:	End of Block	SETPRTY		

End of Subsequence E1 – Settlement Parties

Repetitive Optional Subsequence E2 – Cash Parties (Not processed)

Repetitive Optional Subsequence E3 – Amounts (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	SETDET		

End of Sequence E – Settlement Details

Optional Sequence F – Other Parties (Not processed)

Note on the usage of the function of messages in the settlement confirmations
(Tag 23G sequence A):

NEMW: used for confirming the settlement

CANC: used to cancel an erroneously confirmed settlement
(LuxCSD does not need to instruct again)

RVSL: used to reverse a previously confirmed settlement
(LuxCSD needs to re-instruct)

MT548 - Confirmation of non-execution of an instruction

The following status are used in the overview of the message:

M Mandatory
C Conditional
R Recommended.

Mandatory Sequence A – General Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	GENL		
M	:20C:	Sender's Reference	:4!c//16x	SEME	This field must contain your unique reference number to the transaction.
M	:23G:	Function of the Message	:4!c//[4!c]	INST CAST	This field must contain 'INST' or 'CAST'.

Repetitive Mandatory Subsequence A1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	LINK		
M	:20C:	Related Reference	:4!c//16x	RELA	This field must contain LuxCSD 'SEME' reference as per original MT542
M	:16S:	End of Block	LINK		

End of Subsequence A1 – Linkages

Repetitive Mandatory Subsequence A2 – Status

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	STAT		
M	:25D:	Status	:4!c//4!c		This field must contain a qualifier and status code as per table below

Repetitive Optional Subsequence A2a – Reason

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	REAS		
M	:24B:	Reason	:4!c//[8c]/4!c		This repetitive field may contain one or more reason codes.
O	:70D:	Reason Narrative	:4!c//6*35x	REAS	This optional field may contain additional information on the status of the transaction.
M	:16S:	End of Block	REAS		

End of Subsequence A2a – Reason

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	STAT		

End of Subsequence A2 – Status

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
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M	:16S:	End of Block	GENL		
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End of Sequence A – General Information

Optional Sequence B – Settlement Transaction Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SETTRAN		
M	:35B:	Identification of the Financial Instruments	[ISIN!e12!a] 4*35x		ISIN or Common Code. If the ISIN is used, sub-field 1 must contain the ISIN i.e. ISIN LU0123456789. If the Common Code is used, sub-field 1 must not be used. Sub-field 2 must contain the following on the first line: "/LU/" followed by the Common Code.
M	:36B:	Quantity of Financial Instrument	:4!c//4!c/15d	SETT	This field must contain the quantity of securities preceded by "FAMT" for debt instruments or "UNIT" for all other instruments.
M	:97a:	Safekeeping Account	A::4!c//35x	SAFE	This field must contain the LuxCSD account number serviced by the LPA.

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:22F:	Settlement Transaction Type Indicator	:4!c//4!c	SETR	This field must contain: <ul style="list-style-type: none"> • MKDW for mark down
M	:22H:	Receive / Deliver Indicator	:4!c//4!c	REDE	This field must contain 'DELI' or "RECE".
M	:22H:	Payment Indicator	:4!c//4!c	PAYM	This field must contain 'FREE'.
M	:98a:	Settlement Date	A::4!c//8!n	SETT	This field must contain the requested settlement date. The format is YYYYMMDD.

Repetitive Optional Subsequence B1 – Settlement Parties (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	SETTRAN		

End of Sequence B – Settlement Transaction Details

The following table lists the statuses (field 25D) and whether LuxCSD requires it. Please let us know out of the statuses that are not required by LuxCSD the ones you would be able to suppress.

Qualifier	Status	Required
CPRC – Cancellation Processing Status	CAND – Cancelled	Yes
	CANP – Pending Cancellation	No
	DEND – Cancellation Denied	Yes
	PACK – Accepted	No
	REJT – Rejected	Yes
IPRC – Instruction Processing Status	CAND – Cancelled	Yes
	CANP – Pending Cancellation	No
	CPRC – Cancellation Requested by Counterparty	Yes
	PACK – Acknowledged/Accepted	No
	REJT – Rejected	Yes
MTCH – Matching Status	NMAT – Unmatched (discrepancy between ICSD instruction and agent confirmation)	Yes
SETT – Settlement Status	PEND – Pending Settlement	Yes
	PENF – Pending/Failing Settlement	Yes

Notes on cancellation status reporting:

As proposed in the Securities Market Practice Groups, LuxCSD requires compliance with the following usage rules:

- Account servicers will use MT548 Field 23G:CAST to report a cancellation status when the account owner has sent a cancellation request (MT542 field 23G:CANC).
- Account servicers will use MT548 Field 23G:INST when reporting a cancellation status that is not linked to a cancellation request (MT542 field 23G:CANC) sent by the account owner.

Codes combinations:

Taken the above into account, here are examples of possible status/reason codes.

Cancellation reporting linked to a cancellation request sent by the account owner:

MT548 field 23G:	MT548 status 25D	MT548 reason 24B	RELA link ref	Description
CAST	CPRC//CAND	CAND//CANI	Reference of the Instruction on which the reporting is done	The cancellation request you have sent us is executed as you requested
CAST	CPRC//DEND	DEND//DCAN		The cancellation request you have sent us will not be executed because the instruction to be cancelled is already cancelled.
CAST	CPRC//DEND	DEND//DPRG		The cancellation request you have sent us will not be executed because the instruction to be cancelled is in the process of being settled. No longer possible to be cancelled.
CAST	CPRC//DEND	DEND//DSET		The cancellation request you have sent us will not be executed because the instruction to be cancelled is already settled.

Cancellation reporting not linked to a cancellation request sent by the account owner:

MT548 field 23G:	MT548 status 25D	MT548 reason 24B	RELA link ref	Description
INST	IPRC//CAND	CAND//CANS	Reference of the Instruction on which the reporting is done	Your instruction has been cancelled by the system (i.e. pending too long...)
INST	IPRC//CPRC			A cancellation request from your counterparty for this instruction is pending waiting for your cancellation request.

MT535 – Statement of Holdings

The following statuses are used in the overview of the message:

M Mandatory
C Conditional
R Recommended

Mandatory Sequence A – General Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	GENL		
M	:28E:	Page Number / Continuation Indicator	:5n/4!c		This field must contain the page number and one of the following continuation indicators: LAST if current page is the last page MORE if statement contains additional pages ONLY if statement contains one page only.
R	:13a:	Statement Number	Option A or J	STAT	This field should contain the Statement number.
M	:20C:	Sender's Reference	:4!c//16x	SEME	This field is used to indicate your reference number.
M	:23G:	Function of the Message	:4!c//4!c]	NEWM	
M	:98a:	Statement Date	Option A or C	STAT	This field must contain the "As of" date on which the statement is reporting.
M	:22F:	Statement Frequency	:4!c//4!c	SFRE	This field must contain the following statement frequency: DAIL for daily
M	:22F:	Complete / Update Indicator	:4!c//4!c	CODE	This field must contain either 'COMP' or 'DELT' depending on the mode requested.
M	:22F:	Statement Type	:4!c//4!c	STTY	This field must contain 'CUST'.
M	:22F:	Statement Basis	:4!c//4!c	STBA	This field must contain 'SETT'.

Repetitive Optional Subsequence A1 – Linkages (Not Processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:97a:	Safekeeping Account	A::4!c//35x	SAFE	This field must contain the LuxCSD account number serviced by the LPA.
M	:17B:	Activity Flag	:4!c//1!a	ACTI	This field must contain either 'Y' or 'N'.
M	:17B:	Consolidated Flag	:4!c//1!a	CONS	This field must contain 'N'.
M	:16S:	End of Block	GENL		

End of Sequence A – General Information

Repetitive Optional Sequence B – Sub Safekeeping Account

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SUBSAFE		

Repetitive Optional Subsequence B1 – Financial Instrument

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	FIN		
M	:35B:	Identification of the Financial Instruments	[ISIN1!e12!a] 4*35x		ISIN or Common Code. If the ISIN is used, sub-field 1 must contain the ISIN i.e. ISIN LU0123456789. If the Common Code is used, sub-field 1 must not be used. Sub-field 2 must contain the following on the first line: "/LU/" followed by the Common Code.

Optional Subsequence B1a Financial Instrument Attributes

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	FIA		
M	:92A:	Current Factor	:4!c//[N]15d	CUFC	Applicable for factored securities. This field must contain the current factor expressed as a decimal between 0 and 1 defining the outstanding principal.
M	:16S:	End of Block	FIA		

End of Subsequence B1a – Financial Instrument Attributes

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
R	:90a:	Market Price	Option A or B	MRKT	This field should contain the market price
R	:94B:	Source of Price	:4!c/[8c]/4!c[/30x]	PRIC	This field should contain the source of price
M	:93B:	Aggregate Balance	:4!c//4!c/[N]15d	AGGR	This field must contain the total quantity of securities for the referenced holding. This field contains the quantity of securities preceded by "FAMT" for debt instruments or "UNIT" for all other instruments.
M	:93B:	Available Balance	:4!c//4!c/[N]15d	AVAI	This field must contain quantity of security which is in permanent form
M	:93B:	Not Available Balance	:4!c//4!c/[N]15d	NAVL	This field must contain quantity of security which is in temporary form

Repetitive Optional Subsequence B1b – Sub Balance (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	FIN		

End of Subsequence B1 – Financial Instrument

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	SUBSAFE		

End of Sequence B – Sub Safekeeping Account

Repetitive Optional Sequence C – Additional Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	ADDINFO		
M	:95a:	Parties	Option P, Q or R	MERE	This field must contain LuxCSD's BIC code.
M	:16S:	End of Block	ADDINFO		

End of Sequence C – Additional Information

Important Note

The three Fields 93B of sequence B must be completed in all situations i.e. even if the holding in one security = 0

Example:

Aggregate balance= 100

AVAI = 100

NAVL = 0

MT536 – Statement of transactions

The following status are used in the overview of the message:

M Mandatory
C Conditional
R Recommended

Mandatory Sequence A – General Information

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	GENL		
M	:28E:	Page Number / Continuation Indicator	:5n/4!c		This field must contain the page number and one of the following continuation indicators: LAST if current page is the last page MORE if statement contains additional pages ONLY if statement contains one page only.
R	:13a:	Statement Number	Option A or J	STAT	This field should contain the Statement number.
M	:20C:	Sender's Reference	:4!c//16x	SEME	This field is used to indicate your reference number
M	:23G:	Function of the Message	:4!c/[4!c]	NEWM	This field must contain 'NEWM'.
M	:69a:	Statement Period	A::4!c//8!n/8!n B::4!c//8!n6!n/8!n6!n	STAT	This field must contain the start and end date on which the statement is reporting.
M	:22F:	Statement Basis	:4!c//4!c	STBA	This field contains the code word 'SETT' for settlement date basis.
M	:22F:	Statement Frequency	:4!c//4!c	SFRE	This field must contain the following statement frequency: DAIL for daily
R	:22F:	Complete / Update Indicator	:4!c//4!c	CODE	Not processed

Optional Subsequence A1 – Linkages (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:97a:	Safekeeping Account	A::4!c//35x	SAFE	This field must contain the LuxCSD account number serviced by the LPA.
M	:17B:	Activity Flag	:4!c//1!a	ACTI	This field must contain either 'Y' or 'N'.
M	:17B:	Consolidated Flag	:4!c//1!a	CONS	This field must contain 'N'.
M	:16S:	End of Block	GENL		

End of Sequence A – General Information

Repetitive Optional Sequence B – Sub Safekeeping Account

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	SUBSAFE		

Repetitive Optional Subsequence B1 – Financial Instrument

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
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M	:16R:	Start of Block	FIN		
M	:35B:	Identification of the Financial Instruments	[ISIN1!e12!a] 4*35x		ISIN or Common Code. If the ISIN is used, sub-field 1 must contain the ISIN i.e. ISIN LU0123456789. If the Common Code is used, sub-field 1 must not be used. Sub-field 2 must contain the following on the first line: "/LU/" followed by the Common Code.
R	:90a:	Market Price	Option A or B	MRKT	This field should contain the market price
R	:94B:	Source of Price	:4!c/[8c]/4!c/[30x]	PRIC	This field should contain the source of price
R	:93B:	Opening Balance	:4!c//4!c/[N]15d	FIOP INOP	This field should contain the First or Intermediary Opening Balance
R	:93B:	Closing Balance	:4!c//4!c/[N]15d	INCL FICL	This field should contain the Intermediary or Final Closing Balance

Repetitive Mandatory Subsequence B1a – Transaction

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	TRAN		

Repetitive Mandatory Subsequence B1a1 – Linkages

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	LINK		
M	:20C:	Related Reference	:4!c//16x	RELA	This field must contain the LuxCSD 'SEME' reference as per original instruction or 'NONREF'
M	:16S:	End of Block	LINK		

End of Subsequence B1a1 – Linkages

Optional Subsequence B1a2 – Transaction Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16R:	Start of Block	TRANSDT		
M	:36B:	Posting Quantity	:4!c//4!c/15d	PSTA	This field must contain the quantity of securities settled preceded by "FAMT" for debt instruments or "UNIT" for all other instruments.
C	:19A:	Posting Amount	:4!c//[N]3!a15d	PSTA	The settlement currency and amount. Mandatory for against payment transactions only.
M	:22F:	Transaction Indicator	:4!c//4!c	TRAN	This field must contain the indicator 'SETT' for Settlement and Clearing Activity or 'CORP' for corporate action.
M	:22H:	Receive / Deliver Indicator	:4!c//4!c	REDE	This field must contain the indicator 'DELI' if the securities have been debited from the account or 'RECE' if they have been credited.
M	:22H:	Payment Indicator	:4!c//4!c	PAYM	This field contains 'FREE' for free of payment transactions or 'APMT' in case of against payment transactions
M	:22F:	Settlement Transaction Type Indicator	:4!c/[8c]/4!c	SETR CAEV	This field must contain one of the following indicators: SYND for syndicated new issues NSYN for non-syndicated new issues MKUP for mark up MKDW for mark down or the corporate action event indicator
M	:98a:	Effective Settlement Date	A::4!c//8!n or C::4!c//8!n6!n	ESET	This field must contain the effective settlement date (or date and time). The format is YYYYMMDD or YYYYMMDDHHMMSS.
R	:25D:	Status code	D::4!c//4!c	MOVE	This field must contain REVE in case of reversal of a previously booked transaction (LuxCSD needs to re-instruct)

Repetitive Optional Subsequence B1a2a – Settlement Parties (Not processed)

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	TRANSDT		

End of Subsequence B1a2 – Transaction Details

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	TRAN		

End of Subsequence B1a – Transaction

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	FIN		

End of Subsequence B1 – Financial Instrument

Status	Tag	Field Name	Format/Content	Qualifier	LuxCSD Specifications
M	:16S:	End of Block	SUBSAFE		

End of Sequence B – Sub Safekeeping Account

MT599 – Narrative messages

Chasing of missing MU/MD confirmation + Investigation results

Sent by LuxCSD to the LPA

:20: ABCD248033123	LuxCSD reference
:79: ATTN XXXXXXXXXX	
++CHASING MU MD CONFIRMATION++	
ISIN LU0123456789	
LU/0123456789	
DESCRIPTION OF THE SECURITY	
.	
We cannot trace having received a MU/MD confirmation in respect of our instruction/request reference, XXXXXX, and would request that you kindly investigate this matter urgently with (insert name of relevant IA) and advise us of the status of your investigation in the agreed manner.	
.	
CONTACT DETAILS	Contact details at the LuxCSD
JOHN DOE	
PHONE NUMBER:xxxxxxxxxx	

Response of the LPA to LuxCSD

:20: TEST123	LPA reference
:21: ABCD248033123	LuxCSD reference
:79: ATTN XXXXXXXXXX	
++INVESTIGATION MU MD CONFIRMATION++	
ISIN LU0123456789	
LU/0123456789	
DESCRIPTION OF THE SECURITY	
.	
In connection with missing MU/MD confirmation in respect of our instruction/request reference, XXXXXXXXXX, we confirm that [insert name of LPA] has investigated this matter directly with [insert name of relevant IA] and the current status of the investigation is as follows:	
.	
CONTACT DETAILS	Contact details at the LPA
JOHN DOE	

PHONE NUMBER:xxxxxxxxx