



**Central Securities
Depository Prague**

SWIFT – Communication Manual

Version 6.0 – SWIFT interface version November
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List of Changes

Version	Date of Release	Effective from	Change Description
1.0	30 th January 2015	29 th May 2015	First version
1.1	27 th February	29 th May	<p>MT540, MT542 – field 4 removed</p> <p>95R – XPRA substituted by data source scheme of CSD Prague “CDCP”</p> <p>Added further description for:</p> <ul style="list-style-type: none"> - dss - Agent’s Processing Reference - Reference of Related or Cancelled Message (MT548) only qualifier RELA - Reference of Alleged or Related Message (MT578) - Safekeeping Account (MT578) <p>MT578 – field 13A – Linked Message added</p> <p>MT578 – qualifier RELA added to field 20C</p> <p>Sample of msg for: MT540, MT542, MT578</p> <p>Subsequence A1 added to msg: MT544, MT546, MT548</p>
1.2	5 th May 2015	29 th May 2015	Field 97A – add possibility to identify account only by field RCMA
1.3	1 st July 2015	1 st July 2015	<p>Add new part: General rules, Time Schedule, Message Flow</p> <p>MT548 – added new statuses INMH and TPRC</p> <p>MT548 – field 24B, reason REJR was incorrect, amended as REJT</p> <p>Annex II – added list of potential reason codes for message rejection</p>
1.4	19 th April 2017	20 th November 2017	<p>Manual divided into two parts – internal and external settlement. Part internal settlement is completely new.</p> <p>Annex I – SSI has to be updated mainly due to impact of T2S</p>
1.5	31 st October 2017	20 th November 2017	<p>SWFT modification of instructions sent via Data Interface is allowed.</p> <p>Description of how IDs are generated for SWIFT and non-SWIFT transactions.</p> <p>Service FileAct is not be supported.</p> <p>Minor changes – highlighted.</p>
1.6	30 th November 2018	30 th November 2018	<p>Further specification of rules regarding the field SETT (Expected Settlement Date);</p> <p>further specification of messages regarding</p>

Version	Date of Release	Effective from	Change Description
			transferred settlement; addition of settlement type Wxx (primary issue); addition of transaction categories for which message MT548 is sent (on-exchange, MTS); addition of SEME in statements (20552, 40190, 40290) in fields Branch number and External number; in case of transferred settlement the counterparty's custodian is not mentioned; custodian on side of registering participant is mentioned only in case that is different to registering participant; if SELL/BUYR is not mentioned in case of transferred settlement, then NONE is provided; for settlement type WV0 is status of transfer PENF for settlement cycle at 8AM and 9AM; external settlement – due to limitation in foreign CSD the pre-matching is not used any more
1.7	31.5.2019	1.7.2019	Mandatory membership in MI CUG, account operator model, chapter General rules transferred
2.0	31.5.2019	14.9.2020	Changes related to the Project 2020, and in particular the changes triggered by CSDR Settlement Discipline requirements.
2.1	15.7.2020	1.2.2021	Postponement of the RTS CSDR effective date until 2020 and specification of the communication, changes from the previous version are marked by blue color in revision mode
2.2	30.9.2020	1.2.2020	Postponement of the RTS CSDR effective date until 2022 and the associated postponement of some functionalities. This version defines the communication as of 1.2.2021. Deferred functionalities are highlighted in grey colour.
2.3	17.3.2021	29.3.2021	Change of deployment date of the new interface version from 1.2.2021 to 29.3.2021. Change of terminology custodian → agent. New chapter with a list of matching fields
2.4	14.4.2021	29.3.2021	Adjustment of the matching fields list, specification of primary issue instructions
3.0	11.6.2021	1.2.2022	Version valid with the effectiveness of the RTS CSDR 2022 settlement discipline; Change in designation of data interface services. Addition of counterparty client to the instructions

Version	Date of Release	Effective from	Change Description
3.1	24.11.2021	1.2.2022	Change of MT548 and MT530; MT548 timestamps added; settlement finality timestamps added to settlement confirmations; individual penalties added to MT537 PENA monthly report; clarification of partial release
3.2	15.12.2021	1.2.2022	Addition to the MT537 PENA
3.3	18.1.2022	31.1.2022	MT530 – clarification of the completion of the asset account; MT537 PRNA clarification
4.0	1.6.2022	1.6.2022	Schedule clarification, modification of MT537 non-settlement penalties (daily and monthly)
4.1	1.6.2022	18.11.2022	MT548 - modification of hold/release reporting; MT548 - addition of PREL field
5.0	23.11.2022	18.11.2022	Addition of partial release value
5.1	31.5.2023	20.11.2023	Change of the direction of instruction for PFOD type of settlement
6.0	20.12.2023	15.12.2023	Text correction regarding finality of matching; Change of sub-account value filling in confirmations

SWIFT - Communication Manual

Introduction

Objective of the SWIFT Communication Manual (also only “Manual”) is to set rules related to the usage of S.W.I.F.T. channel between CSD Prague and its participants. The main functionality, format, procedures of SWIFT messages are defined by ISO 15022 standards and SWIFT Standards (especially the definition of the CDCP Data interface); however, this document provides additional CSD Prague conditions and restrictions for messages and fields.

SWIFT communication can be used only according to conditions given in this document and based on bilateral agreement between CSD Prague and Participant of CSD Prague.

CSD Prague’s participant (except foreign CSDs) communicate with CSD Prague via SWIFT exclusively within the Market Infrastructure Closed User Group (MI CUG) and the requests for participation express the consent of the MI CUG¹.

Content

Document contains two main parts. First part defines messages related to internal settlement, i.e. transfers between securities accounts maintained by CSD participants, second part related to external settlement, i.e. transfers between account in CSD Prague and foreign CSD (via CSD’s account in international CSD).

Above all there are lists of supported messages within each part, conditions of usage and detailed format of each message.

This document should be used together with other documents provided by CSD Prague especially rules (Operations rules, Settlement rules) and Settlement Guide. These documents provided further information regarding settlement system functionality and procedures.

General rules

- CSD Prague process SWIFT messages only in scope described in the Manual, additional sequences, fields or qualifiers are not supported and will not be further processed,
- Conditional settlement (linkages) is not supported; instruction with fulfilled sequence linkages and linked transaction will be accepted by the settlement system, however linkages will be ignored, and settlement will be done without any conditions.
- The CDCP accepts SWIFT messages throughout the week (24x7), but their processing is only supported when the settlement system is open according to the current settlement system schedule (UNIVYC). At the time of publication of this version of the manual this time is from 8:00 a.m. to 8:00 p.m.
- CSD participant could choose from group of SWIFT messages that would like to send or receive (see part 4 “Set up of messaging”; further details:
 - Participant can send messages via SWIFT or Data Interface,
 - Instructions sent via SWIFT (messages MT540-MT543) could be modified via Data Interface and instruction mi102 (Data Interface) can be modified by SWIFT MT530
 - Messages sent by CSD Prague via SWIFT are also distributed via Data Interface,

¹ Establishment of MI CUG will be announced and confirmed via CSD Prague Bulletin.

- Central Depository enables SWIFT communication for the so-called account operator model, i.e. when another participant ensures communication with the Central Depository instead of the participant
- SWIFT instructions, that do not meet the validation conditions (incorrect ISIN, ISD outside accounting days, incorrect asset account, blocked issues, transfer volume exceeds issue volume, non-existing counterparty, volume does not agree with declared price for the TRAD type of transaction) are rejected and the participant receives MT548 message.
- Each instruction must have unique SEME
- Instructions MT540-MT543 (mi102):
 - Instruction's link to Allegement, i.e. participant requests insert instruction just for the alleged instruction, is not allowed and supported,
 - Matching engine assess inserted instructions and determine potential reason for unmatching; if only one matching field is incorrect, participant will receive relevant reason via message MT548 - in this case MT548 also contains a value in which the instructions differ; if there are more than one incorrect matching field, participant will receive code CMIS – counterparty instruction is missing.
 - Request for cancellation (function CANC, message MT540-MT543) is compared and checked against the related instruction (requested for cancellation) and all mandatory fields must be same with cancelled message (ISIN, Asset account number, type of transaction); Optional fields are not checked. Request for cancellation sent for a split transfer means request to cancel all split and unsettled transfers for related SEME (in the case of multiple splits).
- Confirmations MT544-MT547 are sent two times per day, i.e. once after successful settlement in settlement cycle and then after finality of settlement is reached.
- CSD participant could be identified in instructions as follows:
 - BIC11 – code BIC in full version (BIC11) (e.g. UNIYCZPPXXX). If the subject is assigned only the basic BIC8, it is supplemented from the right with three XXX (e.g. UNIYCZPPXXX). In fields marked with the tag „P“ it is also possible to enter BIC in BIC format i.e. with 8 characters.
 - Proprietary codes given by CSD Prague, e.g. 607, 872 etc. List of participants and their proprietary and BIC codes are available on the CSD Prague website (if participant does not have BIC, must be identified by proprietary code). Participant could ask CSD Prague for set up/amendment of the BIC.
- Sending messages via SWIFT service FileAct is not currently supported.

Information on the settlement system status (eg settlement cycle delay, end of accounting system delay), which are send via the CDCP data interface by a private message (service pd950) with a status “!” can be send to participants via SWIFT MT599 message. Volume of bond transactions are filled in SWIFT messages in Face Amount (number of bonds x nominal value). CSD system checks, if volume could be converted to whole number, otherwise is instruction rejected.

PART I – INTERNAL SETTLEMENT

The first part provides information, rules and conditions of SWIFT messaging related to internal settlement – transfers between account maintained within CSD Prague.

Source of trades and transactions

CSD Prague supports settlement for trades and transactions mainly for following trading venues and other sources:

1. Settlement system UNIVYC,
2. Prague Stock Exchange (also as „PSE“),
3. MTS,
4. Transfers processed in real-time (RM-S, transfers with pledge etc.).

CSD Prague supports SWIFT messages intended mainly for instructions for settlement, managing of instructions, receiving updates about status of transfer and allegements, end of day summary statements. Trades concluded on PSE and MTS are registered directly by these trading venues and participants are informed about registration via message MT548. Further process of settlement is same for transfers registered in matching engine of settlement system.

Corporate Actions – MT566 confirmation in real-time and transfers are mentioned in MT536 at the end of day. Transfers processed in real-time are mentioned in EoD (End of Day) message MT536 Statement of Transactions. There is no information during the day via SWIFT messages.

List of messages

CSD Prague supports following list of SWIFT messages. Participant could via these messages insert instruction into matching engine of settlement system, modify or cancel them, check the status till the moment of settlement or suspension. For each transfer is participant informed about its status and it is provided in separate message and in end of day summary statements.

Message Type	Direction of message	Adequate Service of Data Interface
Instructions		
MT540 – Receive Free	Participant → CSD Prague	mi102
MT541 – Receive Against Payment	Participant → CSD Prague	mi102
MT542 – Deliver Free	Participant → CSD Prague	mi102
MT543 – Deliver Against Payment	Participant → CSD Prague	mi102
Modification		
MT530 – Transaction Processing Command	Participant → CSD Prague	cs801
Status of Settlement		
MT548 – Settlement Status	CSD Prague → Participant	pd552/dl190
MT578 – Settlement Allegement	CSD Prague → Participant	pd550
Confirmation		
MT544 – Receive Free Confirmation	CSD Prague → Participant	pd552/dl190
MT545 – Receive Against Payment Confirmation	CSD Prague → Participant	pd552/dl190

MT546 – Deliver Free Confirmation	CSD Prague → Participant	pd552/dl190
MT547 – Deliver Against Payment Confirmation	CSD Prague → Participant	pd552/dl190
MT566 – Corporate Action Confirmation	CSD Prague → Participant	pd552/dl190
Statements		
MT535 – Statement of Holdings	CSD Prague → Participant	dl197
MT536 – Statement of Transactions	CSD Prague → Participant	dl190
MT537 – Statement of Pending Transactions	CSD Prague → Participant	dl190
General Information – structured and non-structured information		
MT599 – Free Format Message	CSD Prague → Participant	N/A

Set up of messaging

Participant can choose from following groups of messages, i.e. participant cannot ask for receiving confirmation MT544 and not MT545 – CSD Prague will always send all messages within the group.

- Instructions for settlement: MT540-MT543, MT530, MT599
- Confirmations: MT544-MT547

Messages, which could be set up individually:

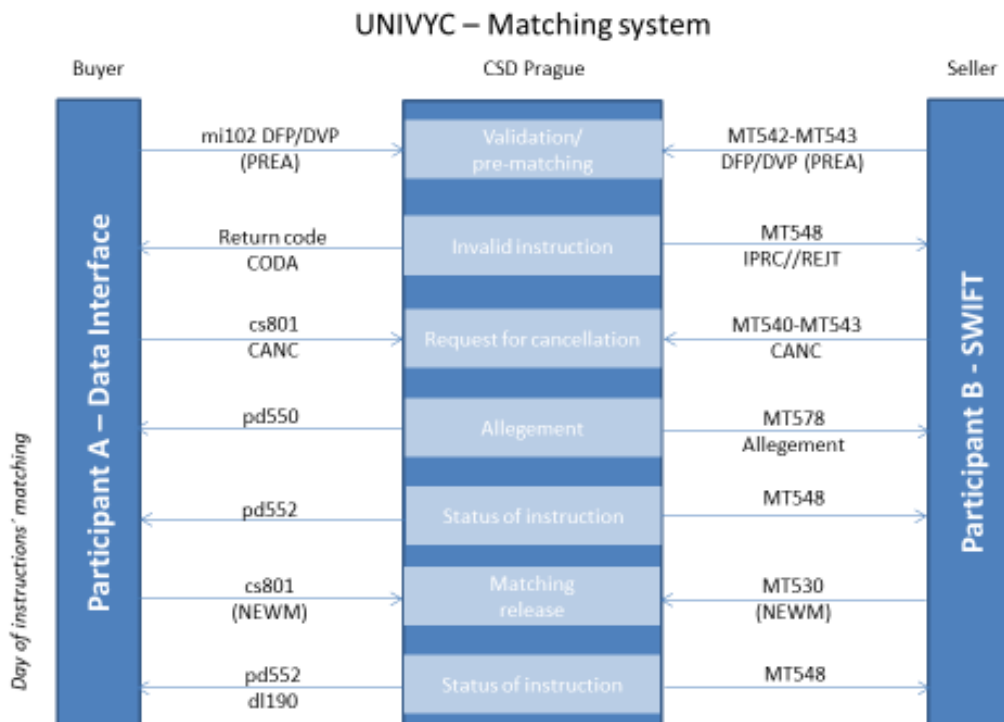
- MT548
- MT578
- MT535
- MT536
- MT537
- MT566

Participant can ask CSD Prague to set up via special form published on the website (section Participants) and sent to Operations department.

Message flow

Description of message flow via Data Interface and SWIFT channel is mentioned in this chapter.

Matching engine of settlement system



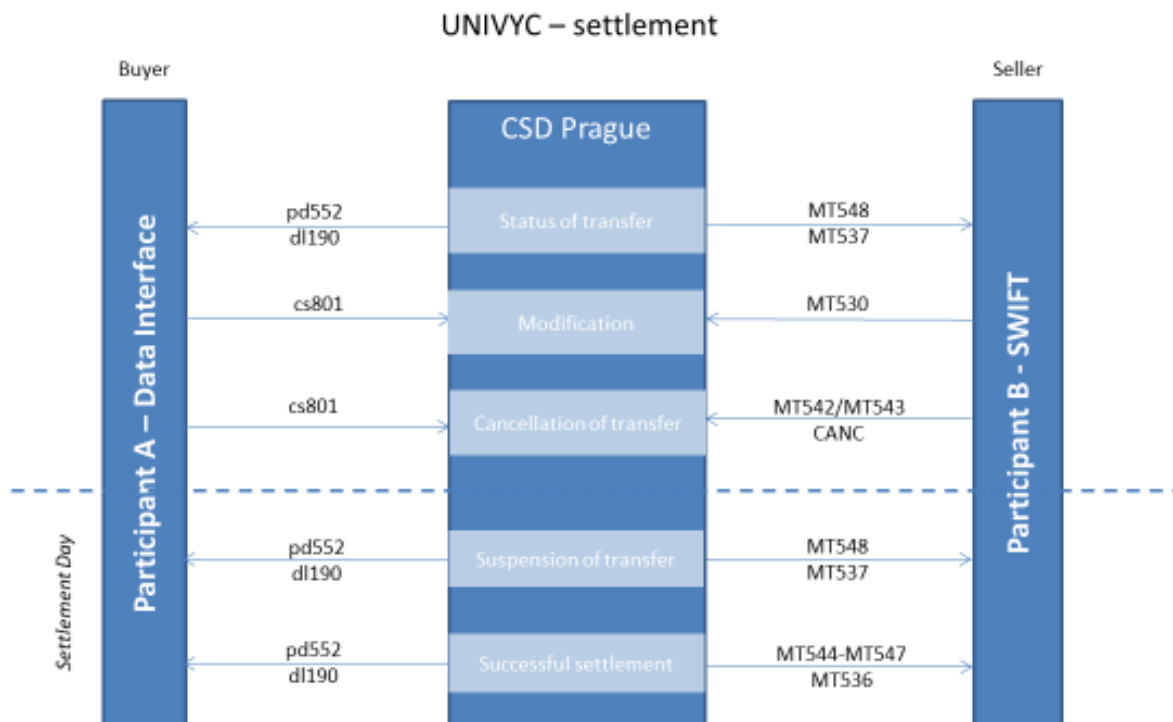
There is a description of internal settlement between accounts maintained by CSD Prague and participant on buy side communicate via Data Interface, participant on sell side via SWIFT:

Matching engine ensures finding two adequate counter-instructions, validation and matching. Transfers in settlement system are generated at the moment of final matching of instructions, i.e. on both side status NEWM-NEWM.

1. Validation/pre-matching:
 - a. Buyer – service mi102, settlement type determines free of payment or against payment instruction (or other types of settlement); hold and release mechanism is supported,
 - b. Seller – message 542 for free of payment or MT543 for against payment instruction; message can be PREA (hold) or NEWM (release).
2. Invalid instruction:
 - a. Buyer – return code (CODA) for service mi102,
 - b. Seller – Information about non-acknowledgment is provided via message MT548, status IPRC/REJT mentioning the reason.
3. Cancellation of instruction:
 - a. Buyer – instruction in matching engine, that can be cancelled (not matched), could be cancelled via message mi400 – Cancellation of instruction,
 - b. Seller – instruction could be cancelled via messages MT542/MT543 with function of the message CANC. A cancellation request does not affect hold/release.
4. Modification of instruction:
 - a. Buyer – instruction could be modified via service cs801 – Modification service,
 - b. Seller – instruction could be modified via message MT530 only for defined parameters (e.g. hold/release, for further information please see relevant chapter); other parameters cannot be modified and instruction shall be cancelled and inserted new one.

5. Allegement:
 - a. Buyer – participant is informed about the registration and statuses of counterparty instruction via service pd550,
 - b. Seller – participant received message MT578 – Settlement Allegement; in case of change of counterparty’s instruction, CSD Prague cancel the original message MT578 and send a new MT578; reasons for sending new settlement allegement are mentioned in the chapter Settlement Allegement.
6. Status of instruction:
 - a. Buyer – Data Interface service pd552 – Information about instruction’s change,
 - b. Seller – all statuses of instruction are published via MT548 including unmatching reason and for determined reasons are MT548 also sent in case of change of counterparty’s instruction; these reasons are mentioned in MT548 chapter.
7. Pre-matching:
 - a. Buyer – change hold/release is possible via service cs801 – modification service,
 - b. Seller – change of status supports message MT530.
8. Status of instruction – same as in point 6

Settlement



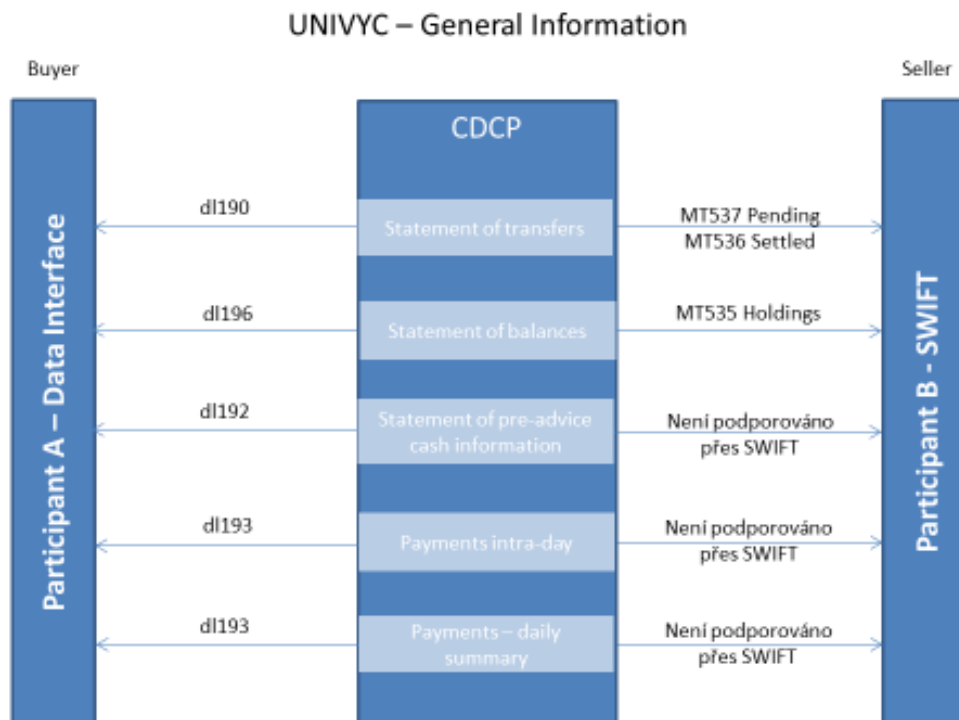
Transfers in settlement system are generated at the moment of final matching of instructions, i.e. on both side status PREA-PREA. Information about transfers are published via SWIFT in the same matter and as following description.

1. Status of transfer:
 - a. Buyer – all statuses of transfer from the moment of registration till the settlement are provided in real time by service pd522. The summary status for the given moment and for individual cycles is provided by the dl190 service– Statement of transfers,
 - b. Seller – all statuses of transfer are published via message MT548.
2. Modification of transfer:
 - a. Buyer –modification service cs801 – modification of non-matching/matching fields,
 - b. Seller – modification of transfer enables message MT530. Message supports following changes – addition/change of asset account, and hold/release - request for settlement (hold = HDRL „HOLD“ – transfer will not be considered eligible for settlement or release = HDRL „NEWM“ – transfer will be chosen for settlement.
3. Cancellation of transfer:
 - a. Buyer – Modification Service cs801, Settlement Request = CANC, or sending the mi400 service. At the moment of the confirmation of cancellation request by the counterparty, the settlement of the transfer is cancelled. Canceled transfer is listed at the end of the accounting day in the Statement of transfers (PORA = "E").,
 - b. Seller – request is send via the same message type, function of message would be „CANC“ = setting the value to “yes” in the transfer Cancellation request field.. At the moment of the confirmation by counterparty the settlement of the transfer is canceled. If the counterparty

does not confirm the request for cancellation, the transfer can be settled. Request for cancellation does not affect hold/release.

4. Suspension of settlement:
 - a. Buyer – status of transfer is updated and reachable in Statement of transfers (after the settlement cycle, when suspension occurs) or in real time via service pd552,
 - b. Seller – transfer is mentioned in message MT537 (Pending Transactions) after the settlement cycle and via message MT548; for transfer already suspended and in case that the status is not changed in the settlement cycle, message MT548 is not generated.
5. Successful settlement:
 - a. Buyer – status of transfer is updated to status “settled” and published via service dl190 – Statement of Transfers, or in real time via service pd552,
 - b. Seller – change of settlement status is sent via message MT544-MT547 with information that settlement is not final, at the moment of finality of settlement are sent confirmations MT544-MT547 again; transfers are stated in the MT536 at the end of accounting day.

General Information



Statement of transfers (dl190)

Statement of Transfer is used for generating following messages:

- MT537 Statement of Pending Transactions – information about all active unsettled trades; statement is available after each settlement cycle or EoD,
- MT536 Statement of transactions – information about all settled trades and transactions, canceled trades (historized on a given accounting day) and special operations on a given day. Statement is available only EoD.

Statement of Balances (service dl197)

Information about balances on securities account is sent via message MT535 Statement of Holdings at EoD.

Information about clearing

CSD Prague provides following statements about clearing:

- dl192 – Statement of pre-advice cash information
- dl193 – Statement of payments in CERTIS
- dl195 – Statement of cash positions

These statements are currently not support in SWIFT.

ID mapping

If a participant receives a SWIFT message to transfer (MT548, MT536, MT537, etc.) that was not originally registered via SWIFT instruction, the RELA field is identified as follows:

PSE XETRA Trade	Transfer ID+Buy/Sell side
PSE Xetra Trade (for CA, GCM)	Transfer ID+Buy/Sell side
MTS Trade	SEME instruction MTS (same SEME for debit and credit side)
OTC Trade	participant's SEME
Instructed via SWIFT	SEME field from service mi102 (if the field is not filled in by the participant, the Instruction ID generated by the settlement system is automatically added)
Data Interface	
Corporate actions	CSD Prague order number
Unmatched transactions	empty, if mandatory then NONREF
Primary issue, decrease of issue	Transfer ID (Data Interface)
Other transactions (primary issue, external settl.)	Transfer ID (Data Interface)

In the event that the aforementioned transfers are not based on the SWIFT instruction, and thus there is no SEME of the original message, the above mention IDs are always indicated in the SEME field of the data interface service.

Type of settlement instruction

CSD Prague supports following types of settlement instruction:

- Free of payment (FoP)
 - RFP – receive free of payment
 - DFP – delivery free of payment
- Delivery versus payment (DVP)
 - RVP – receive versus payment
 - DVP – delivery versus payment
- Delivery with payment – securities are delivered and received simultaneously with cash to one counterparty
 - RWP – receive with payment
 - DWP – delivery with payment
- Payment without delivery – only cash side is transferred, however ISIN must be filled in
 - CPFOD – credit payment free of delivery
 - DPFOD – delivery payment free of delivery

Table of types of settlement instructions and related messages from participants:

Type of settlement	MT540	MT541	MT542	MT543	MT530
RFP	X				X
RVP, RWP		X			X
DFP			X		X
DVP, DWP				X	X
CPFOD				X	X

DPFOD		X			X
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Type of instruction is then determined as follows:

Type of settlement	ISO 15022	Settlement Quantity (field 39)	Settlement Amount (field 78)
RFP	MT540	> 0	n.a.
DFP	MT542	> 0	n.a.
RVP	MT541	> 0	> 0
DVP	MT543	> 0	> 0
RWP	MT541	> 0	< 0
DWP	MT543	> 0	< 0
PFOD*	MT541	= 0	> 0
PFOD*	MT543	= 0	> 0

A negative value is expressed in the Settlement amount field by value "N", which precedes currency and volume (e.g., "NCZK4200,").

* the PFOD type of settlement stands for:

MT541 debit of cash and

MT543 credit of cash.

The logic of PFOD orders for securities and cash transfers is identical to DVP settlement orders.

Description of messages

Meaning of individual columns in the SWIFT messages description

Status – these letters have the following meaning:

- M - mandatory field according to SWIFT standard
- m - mandatory field from the CDCP point of view, in case of non-completion (enabled by SWIFT standard) the message will be rejected.
- O - optional.

Tag

Defines the field and format of the content. If the field allows different filling methods, it is indicated in the separate rows.

Field Name

Field name according to the SWIFT standards.

Content

This field contains allowed qualifiers and content. If the qualifier contains a different value in the mandatory field, the message will be rejected. If the qualifier contains a different value in the optional field, the field will be ignored.

Upper case words and letters mean fixed value, lower case letters mean a value filled by the participant. The content format is given by the SWIFT standards.

No.

This number allows the participant to find the corresponding field in the SWIFT standards documentation.

More detailed description of SWIFT messages can be found in SWIFT Standards.

Matching fields

The following fields are relevant for instruction matching:

Participant code of the counterparty	reverse value in instructions
Type of settlement instruction	identical value in instructions (e.g. free of payment)
Buy/Sell indicator	reverse value in instructions (e.g. MT540 matched with MT542)
Instrument code (ISIN)	identical value
Quantity	identical value
Trade value	identical value or within the threshold tolerance
Currency	identical value
Intended settlement date	identical value
Trade date	identical value
Additional matching item (optional)	identical value (if completed by one side)

SWIFT messages description

I. INCOMING MESSAGES (CSD Prague)

MT540 Receive Free

Message MT540 is possible to use as instruction for internal or external settlement (determined by Place of settlement). In this chapter is a detailed description of message for internal settlement.

Instruction with type of function CANC immediately cancel unmatched instruction or set the request for settlement to the value CANC – request for cancellation. If the counterparty sends the same request, the transfer will be canceled. If the counterparty does not sent the same request the transfer remains in CANC status and the transfer is settled on settlement date..

If the counterparty sends the same request, the transfer will be canceled. If the transfer is not canceled, the transfer is still in the CANC state and the transfer is not selected for any settlement cycles.

MT540 – instruction service mi102

Instruction for settlement free of payment transfer

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation and Adding Optional Matching Field) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference of cancelled message	9
O	20C	Common Reference	:COMM//Additional matching item IPAZ	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	15
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	15

O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	15
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/currency price	16
M	35B	Identification of the Financial Instrument	ISIN isin	18
O	22F 22F 22F 22F 22F 22F 22F 22F	Priority Indicator	:PRIR//0001-0999 = 0 :PRIR//1000-1999 = 1 :PRIR//2000-2999 = 2 :PRIR//3000-3999 = 3 :PRIR//4000-4999 = 4 :PRIR//5000-5999 = 5 :PRIR//6000-6999 = 6 :PRIR//7000-9999 = 7	33
M	16S	End of Block	TRADEDET	37
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR//STCO/NPAR :SETR//STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement	:PSET//UNIYCZPPXXX	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Buyer	:BUYR//bic11 :BUYR/CDCP/Client's ID (CDCL) :BUYR//Client's name	65
O	95S	Buyer's Alternate ID	:ALTE//Type of identification/Country/Client's ID for regulator	65

	95L		:ALTE//LEI ID for regulator	
O	20C	Processing Reference	:PROC//Participant's ID of record CPIN	68
O	70C	Narrative	:PACO//narrative (additional information for counterparty DIPR)	69
O	70D	Narrative	:REGI//ISSUERS APPROVAL FOR TRANSFER GRANTED	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Receiving Agent	:REAG//bic11 :REAG/CDCP/proprietary code of participant	65
O	20C	Processing Reference	:PROC//External number NORE	68
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Delivering Agent	:DEAG//bic11 :DEAG/CDCP/proprietary code of counterparty	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Seller	:SELL//bic11 :SELL/dss/Client's ID :SELL//Client's name (max. 50 characters) <i>Counterparty Client CLPR</i>	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Common reference (field no. 9)

Optional matching field, which corresponds to the "Additional matching item" field in the CDCP data interface

Place of trading (field no. 14)

Place at which the order was traded, directly by the instructing party or not.

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

For Trading place = "OTCO", the system indication shall be given in 30 characters. If Trading place = "EXCH", the MIC exchange indication must be filled in.

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

Place of clearing (field no. 14)

LEI of the CCP. Filling the field does not affect the penalties choice, unless the transaction's counterparty is a participant, that is a CCP. The CDCP states the field in the report according to the CSDR.

Priority Indicator (field no. 33)

Determines priority of settlement. If the priority is not filled, the priority is adjusted according to the value given by the counterparty. If both sides do not fill in the priority value, pairing will occur at "3"; if the priorities on both sides are filled, agreement is required.

Type of Settlement Transaction Indicator (field no. 63)

The transaction type values are defined by the CSDR requirements and supplemented by some values from the SWIFT / ISO specification. The field is not a matching item. The current list of supported transactions types is as follows:

TRAD Trade
 COLI Collateral In
 COLU Collateral Out
 CNCB Central Bank Collateral Operation
 SECL Securities Lending
 SECB Securities Borrowing
 REPU Repo
 RVPO Reverse Repo
 TRPO Triparty Repo
 TRVO Triparty Reverse Repo
 BSBK Buy Sell Back
 SBBK Sell Buy Back
 PLAC Placement - mandatory field for primary issue settlement instructions
 BYIY Buy In
 CLAI Market Claim
 NETT Netting Eligibility Indicator
 REAL Realignment
 REDI Withdrawal
 CONV DR Conversion
 ETFT Exchange Traded Funds
 FCTA Factor Update
 INSP Move of Stock

ISSU	Issuance
NSYN	Non-Syndicated
OWNE	External Account Transfer
OWNI	Internal Account Transfer
PAIR	Pair-Off
PORT	Portfolio Move
REDM	Redemption (Funds)
RELE	DR Release/Cancellation
RODE	Return of Delivery
SBRE	Borrowing Reallocation
SLRE	Lending Reallocation
SUBS	Subscription (Funds)
SYND	Syndicate of Underwriters
TBAC	TBA Closing
TURN	Turnaround

Filling in the BYIY value means that it is a buy-in settlement instruction according to the CSDR. No other types of substitute trades under other rules may be indicated by this value. CSDR buy-in instructions should be entered with the intended settlement date of the original trade, with the late matching fails not being applied and the settlement fail penalties applied from the date of creation of the transfers in the settlement system (PREA-PREA of both instructions).

Buyer (field no. 65)

Client's ID for participant's internal usage.

Buyer's Alternate ID (field no. 65)

Client's ID for reporting purposes in favor of regulator. CSD Prague does not provide reporting services according to MiFID II as of 2nd January 2018 on behalf of participants, however, the field is still used for reporting obligations of CSD Prague.

Client is defined and reported per following parameters:

- 95S, qualifier CORP – IČ
- 95S, qualifier TXID – RČ
- 95S, kvalifikátor CCPT – passport number
- 95S, data source scheme CDCP, proprietary qualifier MORE (example: „ALTE/CDCP/MORE/CZ/“) – More clients
- 95S, data source scheme CDCP, proprietary qualifier CONC (example: „ALTE/CDCP/CONC/CZ/Identifier“) – identifier CONCAT
- 95L, Legal Entity Identifier
- 95S, Short code – :95S::ALTE//CCPT/XX(Country code)/BIC (issuer entity)_short code
- 95S, data source scheme CDCP/proprietary qualifier SHRC

Format of report is following: type of identification (A4), state (A2) and identifier for regulator (A11), except LEI which is used solely. The field is mandatory, identifier can be changed by MT530 service.

Processing Reference (field no. 68)

Participant's internal ID, corresponds to field External number in Data Interface.

Narrative (field no. 69)

PACo qualifier: The narrative field, that correspond to the “additional information for counterparty” field in the CDCP data interface. This field is used for further identification of the transfer or client for the counterparty. This field is indicated in the Allegement message in field 63, subsequence E1 for SELL/BUY. The field is optional and non-matching.

Qualifier REGI: The REGI qualifier is used in the case of an issue with limited transferability and the participant confirms the issuer’s permission for the transfer. The competition method is fixed and must be in the exact format, otherwise the field will not be take into account and the transfer will be suspended until the issuer’s permission for the transfer by a MT530 message.

Seller (field no. 65)

This field contains information about counterparty client (CLPR data interface field). The information is provided to the counterparty in the MT578 Allegement. The support for each tag is as follows: The “R” tag can be filled in but the counterparty receives the information in the “Q” tag. The “P” tag is supported, but the filled BIC must be specified in the BIC=LEI conversion table, otherwise the counterparty (via SWIFT) will be given the value in the tag “Q”.

MT541 Receive Against Payment

Instruction for settlement Against payment

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference of cancelled message	9
O	20C	Common Reference	:COMM//Additional matching item IPAZ	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	15
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	15
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	15
O	90A 90B	Deal Price	:DEAL//PRCT/ price in percentage :DEAL//ACTU/currency price	16
M	35B	Identification of the Financial Instrument	ISIN isin	18
O	22F 22F 22F 22F 22F 22F 22F 22F	Priority Indicator	:PRIR//0001-0999 = 0 :PRIR//1000-1999 = 1 :PRIR//2000-2999 = 2 :PRIR//3000-3999 = 3 :PRIR//4000-4999 = 4 :PRIR//5000-5999 = 5 :PRIR//6000-6999 = 6 :PRIR//7000-9999 = 7	33
M	16S	End of Block	TRADDET	37

End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR//STCO/NPAR :SETR//STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement	:PSET//UNIYCZPPXXX	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Buyer	:BUYR//bic11 :BUYR//CDCP/Client's ID (CDCL) :BUYR//Client's name	65
O	95S 95L	Buyer's Alternate ID	:ALTE//Type of identification/Country/Client's ID for regulator :ALTE//LEI ID for regulator	65
O	20C	Processing Reference	:PROC//Participant's ID of record CPIN	68
O	70C	Narrative	:PACO//narrative (additional information for counterparty DIPR)	69
O	70D	Narrative	:REGI//ISSUERS APPROVAL FOR TRANSFER GRANTED	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Receiving Agent	:REAG//bic11 :REAG//CDCP/proprietary code of participant	65

O	20C	Processing Reference	:PROC//External number NORE	68
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Delivering Agent	:DEAG//bic11 :DEAG/CDCP/proprietary code of counterparty	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Seller	:SELL//bic11 :SELL/dss/Client's ID :SELL//Client's name (max. 50 characters) <i>Counterparty client CLPR</i>	65
M	16S	End of Block	SETPRTY	70
Optional Subsequence E3 Amount				
M	16R	Start of Block	AMT	76
M	19A	Settlement Amount	:SETT//(N) currency and settlement amount	78
M	16S	End of Block	AMT	80
End of Subsequence E3 Amount				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Common reference (field no. 9)

Optional matching field, which corresponds to the "Additional matching item" field in the CDCP data interface

Place of trading (field no. 14)

Place at which the order was traded, directly by the instructing party or not.

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

For Trading place = "OTCO", the system indication shall be given in 30 characters. If Trading place = "EXCH", the MIC exchange indication must be filled in.

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

Place of clearing (field no. 14)

LEI of the CCP. Filling the field does not affect the penalties choice, unless the transaction's counterparty is a participant, that is a CCP. The CDCP states the field in the report according to the CSDR.

Priority Indicator (field no. 33)

Determines priority of settlement. If the priority is not filled, the priority is adjusted according to the value given by the counterparty. If both sides do not fill in the priority value, pairing will occur at "3"; if the priorities on both sides are filled, agreement is required.

Type of Settlement Transaction Indicator (field no. 63)

The transaction type values are defined by the CSDR requirements and supplemented by some values from the SWIFT / ISO specification. The field is not a matching item. The current list of supported transaction types is given in the MT540 instruction.

The PLAC value is mandatory for primary issue settlement instructions.

Buyer (field no. 65)

Client's ID for participant's internal usage.

Buyer's Alternate ID (field no. 65)

Client's ID for reporting purposes in favor of regulator. CSD Prague does not provide reporting services according to MiFID II as of 2nd January 2018 on behalf of participants, however, the field is still used for reporting obligation of CSD Prague.

Client is defined and reported per following parameters:

- 95S, qualifier CORP – IČ
- 95S, qualifier TXID – RČ95S, qualifier CCPT – passport number
- 95S, data source scheme CDCP, proprietary qualifier MORE (example: „ALTE/CDCP/MORE/CZ“) – More clients
- 95S, data source scheme CDCP, proprietary qualifier CONC (example: „ALTE/CDCP/CONC/CZ/Identifier“) – identifier CONCAT
- 95L, Legal Entity Identifier
- 95S, Short code – :95S::ALTE//CCPT/XX(Country code)/BIC (issuer entity)_short code
- 95S, data source scheme CDCP/ proprietary qualifier SHRC

Format of report is following: type of identification (A4), country (A2) and identifier for regulator (A11), except LEI which is used solely. The identifier could not be completed later via SWIFT, only via messages of Data Interface.

Processing Reference (field no. 68)

Participant's internal ID, corresponds to field External number in Data Interface. It can be used for linking trades of one client to Trader's Orders and Transactions book

Narrative (field no. 69)

PACO qualifier: The narrative field, that correspond to the "additional information for counterparty" field in the CDCP data interface. This field is used for further identification of the transfer or client for the counterparty. This field is indicated in the Allegement message in field 63, subsequence E1 for SELL/BUY. The field is optional and non-matching.

Exception: instructions for matching against the CNB in the case of primary DVP issues – the field must contain the information on the foreign primary dealer in the BIC format.

Qualifier REGI: The REGI qualifier is used in the case of an issue with limited transferability and the participant confirms the issuer's permission for the transfer. The competition method is fixed and must be in the exact format, otherwise the field will not be taken into account and the transfer will be suspended until the issuer's permission for the transfer by a MT530 message.

Seller (field no. 65)

This field contains information about counterparty client (CLPR data interface field). The information is provided to the counterparty in the MT578 Allegement. The support for each tag is as follows: The "R" tag can be filled in but the counterparty receives the information in the "Q" tag. The "P" tag is supported, but the filled BIC must be specified in the BIC=LEI conversion table, otherwise the counterparty (via SWIFT) will be given the value in the tag "Q".

Settlement Amount (field No. 78)

Value „N“ means negative value of trade volume, see Chapter 7.

MT542 Deliver Free

Instruction for settlement of Free of Payment transfer.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference of cancelled message	9
O	20C	Common Reference	:COMM//Additional matching item IPAZ	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	15
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	15
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	15
O	90A 90B	Deal Price	:DEAL//PRCT/ price in percentage :DEAL//ACTU/currency price	16
M	35B	Identification of the Financial Instrument	ISIN isin	18
O	22F 22F 22F 22F 22F 22F 22F 22F	Priority Indicator	:PRIR//0001-0999 = 0 :PRIR//1000-1999 = 1 :PRIR//2000-2999 = 2 :PRIR//3000-3999 = 3 :PRIR//4000-4999 = 4 :PRIR//5000-5999 = 5 :PRIR//6000-6999 = 6 :PRIR//7000-9999 = 7	33
M	16S	End of Block	TRADDET	37
End of Sequence B Trade Details				

Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR/STCO/NPAR :SETR/STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement	:PSET//UNIYCZPPXXX	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Seller	:SELL//bic11 :SELL/CDCP/Client's ID (CDCL) :SELL//Client's name	65
O	95S 95L	Seller's Alternate ID	:ALTE//Type of identification/Country/Client's ID for regulator :ALTE//LEI ID for regulator	65
O	20C	Processing Reference	:PROC//Participant's ID of record CPIN	68
O	70C	Narrative	:PACO//narrative (additional information for counterparty DIPR)	69
O	70D	Narrative	:REGI//ISSUERS APPROVAL FOR TRANSFER GRANTED	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Delivering Agent	:DEAG//bic11 :DEAG/CDCP/proprietary code of participant	65
O	20U	Processing Reference	:PROC//External number	68

M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Receiving Agent	:REAG//bic11 :REAG/CDCP/proprietary code of counterparty	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Buyer	:BUYR//bic11 :BUYR/dss/ Client's ID :BUYR// Client's name (max. 50 characters) <i>Counterparty client CLPR</i>	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Common reference (field no. 9)

Optional matching field, which corresponds to the "Additional matching item" field in the CDCP data interface

Place of trading (field no. 14)

Place at which the order was traded, directly by the instructing party or not.

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

For Trading place = "OTCO", the system indication shall be given in 30 characters. If Trading place = "EXCH", the MIC exchange indication must be filled in.

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

Place of clearing (field no. 14)

LEI of the CCP. Filling the field does not affect the penalties choice, unless the transaction's counterparty is a participant, that is a CCP. The CDCP states the field in the report according to the CSDR.

Priority Indicator (field no. 33)

Determines priority of settlement. If the priority is not filled, the priority is adjusted according to the value given by the counterparty. If both sides do not fill in the priority value, pairing will occur at "3"; if the priorities on both sides are filled, agreement is required.

Type of Settlement Transaction Indicator (field no. 63)

The transaction type values are defined by the CSDR requirements and supplemented by some values from the SWIFT / ISO specification. The field is not a matching item. The current list of supported transaction types is given in the MT540 instruction.

The PLAC value is mandatory for primary issue settlement instructions.

Seller (field no. 65)

Client's ID for participant's internal usage.

Seller's Alternate ID (field no. 65)

Client's ID for reporting purposes in favor of regulator. CSD Prague does not provide reporting services according to MiFID II services as of 2nd January 2018 on behalf of participants, however, the field is still used for reporting obligation of CSD Prague.

Client is defined and reported per following parameters:

- 95S, qualifier CORP – IČ
- 95S, qualifier TXID – RČ
- 95S, kvalifikátor CCPT – passport number
- 95S, data source scheme CDCP, proprietary qualifier MORE (example: „ALTE/CDCP/MORE/CZ/“) – More clients
- 95S, data source scheme CDCP, proprietary qualifier CONC (example: „ALTE/CDCP/CONC/CZ/Identifier“) – identifier CONCAT
- 95L, Legal Entity Identifier
- 95S, Short code – :95S::ALTE//CCPT/XX(Country code)/BIC (issuer entity)_short code
- 95S, data source scheme CDCP/ proprietary qualifier SHRC

Format of report is following: type of identification (A4), country (A2) and identifier for regulator (A11) , except LEI which is used solely.

Processing Reference (field no. 68)

Participant's internal ID, corresponds to field External number in Data Interface.

Narrative (field no. 69)

PACO qualifier: The narrative field, that correspond to the "additional information for counterparty" field in the CDCP data interface. This field is used for further identification of the transfer or client for the counterparty. This field is indicated in the Allegement message in field 63, subsequence E1 for SELL/BUY. The field is optional and non-matching.

Qualifier REGI: The REGI qualifier is used in the case of an issue with limited transferability and the participant confirms the issuer's permission for the transfer. The competition method is fixed and must be in the exact format, otherwise the field will not be take into account and the transfer will be suspended until the issuer's permission for the transfer by a MT530 message.

Buyer (field no. 65)

This field contains information about counterparty client (CLPR data interface field). The information is provided to the counterparty in the MT578 Allegement. The support for each tag is as follows: The “R” tag can be filled in but the counterparty receives the information in the “Q” tag. The “P” tag is supported, but the filled BIC must be specified in the BIC=LEI conversion table, otherwise the counterparty (via SWIFT) will be given the value in the tag “Q”.

MT543 Deliver Against Payment

Instruction for settlement Against payment.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference of cancelled message	9
O	20C	Common Reference	:COMM//Additional matching item IPAZ	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	15
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	15
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	15
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/currency price	16
M	35B	Identification of the Financial Instrument	ISIN isin	18
O	22F 22F 22F 22F 22F 22F 22F 22F	Priority Indicator	:PRIR//0001-0999 = 0 :PRIR//1000-1999 = 1 :PRIR//2000-2999 = 2 :PRIR//3000-3999 = 3 :PRIR//4000-4999 = 4 :PRIR//5000-5999 = 5 :PRIR//6000-6999 = 6 :PRIR//7000-9999 = 7	33
M	16S	End of Block	TRADDET	37

End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR/STCO/NPAR :SETR/STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement	:PSET//UNIYCZPPXXX	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Seller	:SELL//bic11 :SELL/CDCP/Client's ID (CDCL) :SELL//Client's name	65
O	95S 95L	Seller's Alternate ID	:ALTE//Type of identification/Country/Client's ID for regulator :ALTE//LEI ID for regulator	65
O	20C	Processing Reference	:PROC//Participant's ID of record CPIN	68
O	70C	Narrative	:PACO//narrative (additional information for counterparty DIPR)	69
O	70D	Narrative	:REGI//ISSUERS APPROVAL FOR TRANSFER GRANTED	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Delivering Agent	:DEAG//bic11 :DEAG/CDCP/proprietary code of participant	65

O	20U	Processing Reference	:PROC//External number NORE	68
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Receiving Agent	:REAG//bic11 :REAG/CDCP/proprietary code of counterparty	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Buyer	:BUYR//bic11 :BUYR/dss/ Client's ID :BUYR// Client's name (max. 50 characters) <i>Counterparty client CLPR</i>	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E3 Amount				
M	16R	Start of Block	AMT	76
M	19A	Settlement Amount	:SETT//(N) currency and settlement amount	78
M	16S	End of Block	AMT	80
End of Subsequence E3 Amount				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Common reference (field no. 9)

Optional matching field, which corresponds to the "Additional matching item" field in the CDCP data interface

Place of trading (field no. 14)

Place at which the order was traded, directly by the instructing party or not.

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

For Trading place = "OTCO", the system indication shall be given in 30 characters. If Trading place = "EXCH", the MIC exchange indication must be filled in.

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

Place of clearing (field no. 14)

LEI of the CCP. Filling the field does not affect the penalties choice, unless the transaction's counterparty is a participant, that is a CCP. The CDCP states the field in the report according to the CSDR.

Priority Indicator (field no. 33)

Determines priority of settlement. If the priority is not filled, the priority is adjusted according to the value given by the counterparty. If both sides do not fill in the priority value, pairing will occur at "3"; if the priorities on both sides are filled, agreement is required.

Type of Settlement Transaction Indicator (field no. 63)

The transaction type values are defined by the CSDR requirements and supplemented by some values from the SWIFT / ISO specification. The field is not a matching item. The current list of supported transaction types is given in the MT540 instruction.

The PLAC value is mandatory for primary issue settlement instructions.

Seller (field no. 65)

Client's ID for participant's internal usage.

Seller's Alternate ID (field no. 65)

Client's ID for reporting purposes in favor of regulator. CSD Prague does not provide reporting services according to MiFID II services as of 2nd January 2018 on behalf of participants, however, the field is still used for reporting obligation of CSD Prague.

Client is defined and reported per following parameters:

- 95S, qualifier CORP – IČ
- 95S, qualifier TXID – RČ
- 95S, qualifier CCPT – passport number
- 95S, data source scheme CDCP, proprietary qualifier MORE (example: „ALTE/CDCP/MORE/CZ/“) – More clients
- 95S, data source scheme CDCP, proprietary qualifier CONC (example: „ALTE/CDCP/CONC/CZ/Identifier“) – identifier CONCAT
- 95L, Legal Entity Identifier
- 95S, Short code – :95S::ALTE//CCPT/XX(Country code)/BIC (issuer entity)_short code
- 95S, data source scheme CDCP/ proprietary qualifier SHRC

Format of report is following: type of identification (A4), country (A2) and identifier for regulator (A11), except LEI which is used solely.

Processing Reference (field no. 68)

Participant's internal ID, corresponds to field External number in Data Interface.

Narrative (field no. 69)

PACO qualifier: The narrative field, that correspond to the "additional information for counterparty" field in the CDCP data interface. This field is used for further identification of the transfer or client for the counterparty. This field is indicated in the Allegement message in field 63, subsequence E1 for SELL/BUY. The field is optional and non-matching.

Qualifier REGI: The REGI qualifier is used in the case of an issue with limited transferability and the participant confirms the issuer's permission for the transfer. The competition method is fixed and must be in the exact format, otherwise the field will not be taken into account and the transfer will be suspended until the issuer's permission for the transfer by a MT530 message.

Buyer (field no. 65)

This field contains information about counterparty client (CLPR data interface field). The information is provided to the counterparty in the MT578 Allegement. The support for each tag is as follows: The "R" tag can be filled in but the counterparty receives the information in the "Q" tag. The "P" tag is supported, but the filled BIC must be specified in the BIC=LEI conversion table, otherwise the counterparty (via SWIFT) will be given the value in the tag "Q".

Settlement Amount (field no. 78)

Value „N“ means negative value of trade volume, see Chapter 7.

MT530 Transaction Processing Command

Message MT530 enables instructing participant to modify instruction and transfer. It is possible to use the message to modify instructions/transfers sent via both, SWIFT and data interface. Based on the successfully received MT530 and execution of changes, two MT548 messages are usually sent. One message refers to the MT530 and acknowledges the successful receipt of the MT530 (MODC) or the rejection of the message (REJT), and the second message refers to the modified transfer

Information on the result of the Buy-in settlement is not supported via the MT530 message. It is necessary to use the report in xlsx format defined by the ECSDA association.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G	Function of the Message	NEWM	3
M	97A	Safekeeping Account	:SAFE//RCMA	6
M	16S	End of Block	GENL	7
End of Sequence A General Information				
Mandatory Sequence B Request Details				
M	16R	Start of Block	REQD	8
M	20C	Reference	:PREV//reference (SEME)	9
O	22F 22F	Hold/Release Indicator	:SETT//YPRE (NEWM, TPSB=2) :SETT//NPRE (PREA, TPSB = 0)	10
O	22F 22F	Partial Settlement Indicator	:PRTL//NPAR partial settlement is not allowed :PRTL//PART partial settlement is allowed	10
M	16S	End of Block	REQD	16
End of Sequence B Request Details				
Optional Sequence C Additional Information				
M	16R	Start of Block	ADDINFO	17
O	97A	Safekeeping Account	:SAFE//RCMA	20
O	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//FAMT/ Number of securities in face amount :SETT//UNIT/ Number of securities <i>Amount for partial release (PARTQT)</i>	22
O	17B 17B	Buy-In	:BYIY//Y :BYIY//N	24
Optional Subsequence C1 Status				
M	16R	Start of Block	STAT	28
M	25D	Instruction Processing Status	IPRC//PACK	29
Optional Repetitive Subsequence C1a Reason				
M	16R	Start of Block	REAS	30
M	24B	Reason	PACK//NARR	31
O	70D	Reason Narrative	:REAS//ISSUERS APPROVAL FOR TRANSFER GRANTED	32

M	16S	End of Block	REAS	33
End of Subsequence C1a Reason				
M	16S	End of Block	STAT	34
End of Subsequence C1 Status				
M	16S	End of Block	ADDINFO	35
End of Sequence C Additional Information				

Narrative:

Safekeeping Account (field No. 6 and field No. 20)

Identification of the asset account that was specified in the transaction settlement instruction (or modified by the previously sent and correctly received MT530 modification service).

Field No. 20 contains the newly requested value for the asset account number field.

Reference (field No. 9)

Further information about possible references for each transfer type is provided in chapter 6.

Hold/Release Indicator (field No. 10)

Pre-matching functionality enables instructing party to unilaterally hold or release instruction for settlement, Value YPRE means release of instruction (status NEWM of instruction) and value NPRE means hold of instruction (status PREA of instruction) .

Message MT530 enables managing of transfer in settlement system (Data Interface service cs801 and the field "request for settlement"). In this case value YPRE means request for settlement "NEWM" – transfer is eligible for settlement for all settlement cycles, value NPRE then means request for settlement "HOLD" – transfer is not eligible for settlement for any of settlement cycle.

Quantity of Financial Instrument to be Settled (box 22)

If the Quantity of Financial Instrument to be Settled field is filled in with a value that is lower than the total number of securities in the transfer, then the system sets this value as the number of securities released for settlement (filling in the PARTQT field in the data interface) and at the same time the entire transfer is set to PREA. The YPRE/NPRA fill-in is ignored in this case.

If the Quantity of Financial Instrument to be Settled field is filled with a value equal to the total number of securities in the transfer, then the system ignores this value, partial release is not set. Settlement Request - YPRE/NPRE - is set according to the participant's request.

A partial release request cannot be sent for a partially settled transfer.

MT548 include a partial release value to the transfer in field 36a PREL - Amount of financial instrument.

Issuers approval for transfer (field No. 32)

Optional Subsequence C1 and C1a is used only in case of transfer with securities with limited transferability. By doing so, the participant confirms that it has the consent of the Issuer to the transfer in accordance with the relevant articles of association of the issuer.

II. OUTGOING MESSAGES

MT548 Settlement Status and Processing Advice

Message MT548 is sent in following examples:

- Matching engine
 - Own instruction – in case of any change of instruction or change of unmatching reason
 - Counterparty instruction – hold/release mechanisms
- Settlement system (transfer)
 - Own instruction – in case of any change (based on acceptance of modification message) and if status of transfer is changes (in settlement cycles)
 - Counterparty instruction – in case of holding and request for cancellation (HDRP PREA and CANC)
- Trading venues
 - On-exchange trades – information for agent (Exchange member) and custodian (providing settlement services) in real-time
 - MTS trades – information for MTS member or custodian in real-time

Further conditions for sending MT548:

- MT548 is sent only if change could be presented in the MT548 (e.g. change of priority of settlement cannot be presented and therefor MT548 is not sent).

Change of transfer's status on own side (in matching and settlement engine) or change of unmatching reason

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G	Function of the Message	INST for statuses = active, matched	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A 13A 13A 13A	Linked Message	:LINK//540 :LINK//541 :LINK//542 :LINK//543	6
M	20C	Reference of Related Message	:RELA//reference (SEME)	7
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D 25D	Status	:MTCH//NMAT for status waiting for matching :MTCH//MACH for status matched	10

	25D		:SETT//PEND for status matched (at least one side in HOLD)	
	25D		:SETT//PENF cannot be settled in ISD	
	25D		:IPRC//CAND for status expired	
Optional Repetitive Subsequence A2a Reason				
M	16R	Start of Block	REAS	11
M	24B	Reason	For unmatched reasons	12
	24B		NMAT//DELN	
	24B		:NMAT//SETR	
	24B		:NMAT//DSEC	
	24B		:NMAT//DQUA	
	24B		:NMAT//DMON	
	24B		:NMAT//DDAT	
	24B		:NMAT//DTRD	
	24B		:NMAT//NCRR:NMAT//CMIS	
	24B		:NMAT//NARR	
	24B		Pre-matching	
	24B		:PEND//PREA	
	24B		:PEND//BOTH	
	24B		:PEND//PRCY	
O	70D	Matching Reason Narrative	:REAS// COUNTERPARTY'S PRIORITY = priority inserted by counterparty (for qualifier NMAT//NARR, tag 24B)	13
M	16S	End of Block	REAS	14
End of Subsequence A2a Reason				
End of Subsequence A2a Reason				
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				
Mandatory Sequence B Settlement Transaction Details				
M	16R	Start of Block	SETTRAN	17
O	94L	Place of Clearing	:CLEA//LEI CCP	18
O	94B	Place of Trade	:TRAD//XXXX/place of trade	18
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	19
M	36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	20
O	19A	Amount	:SETT//(N) Currency and settlement amount	21
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA or NONE	23
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	24
M	22H	Receive/Deliver Indicator	:REDE//RECE for instructions to receive	24

	22H		:REDE//DELI for instructions to deliver	
M	22H 22H	Payment Indicator	:PAYM//FREE for settlement amount = 0 :PAYM//APMT for settlement amount bigger than 0	24
M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	24
m	98C	Declared Trade Date/Time	:ASTS//yyyymmddhhmmss (date and time of receipt of the instruction)	25
O	98C	Declared Trade Date/Time	:MTCH//yyyymmddhhmmss (date and time of matching)	25
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	25
m	98C	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	25
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	25
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95R 95R	Client's Code	:BUYR/CDCP/Client's ID – credit side CDCL :SELL/CDCP/Client's ID – debit side CDCL	28
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95R 95P 95R	Agent's Code	:REAG//BIC11 (receiver of message and code of participant on credit side) :REAG/CDCP/proprietary code :DEAG//BIC11 (receiver of message and code of participant on debit side) :DEAG/CDCP/proprietary code	28
O	20C	Processing Reference	:PROC//reference (External number)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95P	Counterparty Agent's Code	:DEAG//BIC 11 (counterparty's code on debit side) :REAG//BIC 11 (counterparty's code on credit side)	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
M	16S	End of Block	SETTRAN	32
End of Sequence B Settlement Transaction Details				

Narrative:

Reason (field No. 12)

Field Reason, more precisely the whole subsequence, provides information solely about unmatching reasons. Algorithm assess and sent below mentioned reasons. The reason for the unmatching is evaluated at the moment of receipt / change of the instruction in the MT548 message for the instructing participant. The reasons for unmatching are also evaluated for End of Day and this status is displayed in MT537. The Book-book instruction (participant on both sides of the transfer) is not evaluated (CMIS status). CSD Prague sends reason CMIS – instruction of counterparty is missing if there are more than 1 difference in instructions.

Matching field	Qualifier	Description
Receive/deliver instruction	DELN	Direction of the trade does not match. Counterparty expects a delivery from you, not a receipt or vice versa.
Proprietary settlement type of transaction	SETR	Settlement transaction type does not match (relates to the settlement transaction type codes available for sequence E field 22F, qualifier SETR)
ISIN	DSEC	Financial instrument identification does not match, for example, ISIN differs, Financial Instrument Attributes differs.
Quantity	DQUA	Quantity of financial instrument does not match.
Settlement amount	DMON	Settlement amount does not match.
Intended settlement date	DDAT	Settlement date/time does not match.
Trade date	DTRD	Trade date does not match
Settlement currency	NCRR	Disagreement currency settlement amount
Additional information for counterparty	CMIS	A matching instruction from your counterparty could not be found.
Narrative Reason	NARR	See narrative field for reason.

Confirmation of acceptance/rejection of MT530 message

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//CDCP reference	2
M	23G	Function of the Message	INST for instruction status = active, matched	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A 13A 13A 13A	Linked Message	:LINK//530	6
M	20C	Reference of Related Message	:RELA// MT530 reference (SEME)	7

M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D	Status	:TPRC//MODC <i>MT530 modified</i>	10
	25D		:TPRC//REJT <i>MT530 rejected</i>	
Optional Repetitive Subsequence A2a Reason				
M	16R	Start of Block	REAS	11
M	24B	Reason	for reasons of rejection :REJT//NARR	12
O	70D	Matching Reason Narrative	:REAS//reason of rejection	13
M	16S	End of Block	REAS	14
End of Subsequence A2a Reason				
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				

A MODC modification acknowledgement indicates successful receipt and execution of the modification service, but the CDCP does not compare differences against the original values.

Information for agent (transfer registered by the trading venue)

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G	Function of the Message	INST for statuses = active, matched	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A	Linked Message	:LINK//540	6
	13A		:LINK//541	
	13A		:LINK//542	
	13A		:LINK//543	
M	20C	Reference of Related Message	:RELA//reference of message (SEME see chapter 5)	7
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Optional Subsequence A1 Linkages (only for transfers registered by the trading venue)				
M	16R	Start of Block	LINK	5
M	20U	Deal Reference	:TRRF//reference (Trade ID assigned by the trading venue – for PSE Trades: UTI in the „TRDID“ field)	7

M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D 25D 25D	Status	:MTCH//MACH for status matched :SETT//PENF cannot be settled in ISD :IPRC//CAND for status expired	10
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				
Mandatory Sequence B Settlement Transaction Details				
M	16R	Start of Block	SETTRAN	17
O	94L	Place of Clearing	:CLEA//LEI CCP	18
O	94B	Place of Trade	:TRAD//XXXX/place of trade	18
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	19
M	36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	20
O	19A	Amount	:SETT//(N)Currency and settlement amount	21
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA or NONE	23
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	24
M	22H 22H	Receive/Deliver Indicator	:REDE//RECE for instructions to receive :REDE//DELI for instructions to deliver	24
M	22H 22H	Payment Indicator	:PAYM//FREE for settlement amount = 0 :PAYM//APMT for settlement amount bigger than 0	24
M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	24
O	98C	Declared Trade Date/Time	:ASTS//yyyymmddhhmmss (date and time of receipt of the instruction)	25
O	98C	Declared Trade Date/Time	:MTCH//yyyymmddhhmmss (date and time of matching)	25
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	25
m	98C	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	25
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	25
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	28
m	20C	Processing Reference	:PROC//reference (Transfer ID)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				

M	16R	Start of Block	SETPRTY	27
M	95P 95P	Agent's Code	:REAG//BIC11 (participant's code on credit side) or :DEAG//BIC11 (participant's code on debit side)	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95P	Counterparty Agent's Code	:DEAG//BIC11 (participant's code on debit side – counterparty), :DEAG/CDCP/proprietary code, or :REAG//BIC11 (participant's code on credit side – counterparty) :REAG/CDCP/proprietary code	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
M	16S	End of Block	SETTRAN	32
End of Sequence B Settlement Transaction Details				

Information about partial settlement (settlement system) and partial release.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G	Function of the Message	INST (information about change of status)	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Optional Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A 13A 13A 13A	Linked Message	:LINK//540 :LINK//541 :LINK//542 :LINK//543	6
M	20C	Reference of Related Message	:RELA//reference (SEME of the original instruction)	7
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D 25D	Settlement/Processing Status	:SETT//PEND waiting for settlement :SETT//PENF cannot be settled in ISD	10
Optional Subsequence A2a Reason				
M	16R	Start of Block	REAS	11

M	24B 24B	Settlement/Processing Reason	:PEND//PART partial settlement :PENF//PART partial settlement	12
M	16S	End of Block	REAS	14
End of Subsequence A2a Reason				
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				
Mandatory Sequence B Settlement Transaction Details				
M	16R	Start of Block	SETTRAN	17
O	94L	Place of Clearing	:CLEA//LEI CCP	18
O	94B	Place of Trade	:TRAD//XXXX/place of trade	18
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	19
M	36B 36B 36D	Quantity of Financial Instrument to be Settled Quantity of Financial Instrument to be Released	:SETT//FAMT/quantity in face amount :SETT//UNIT/quantity in units Quantity to be settled after partial settlement :PREL//FAMT/Number of securities in face amount :PREL//UNIT/number of securities Value to be released	20
O	19A	Amount	:SETT//currency and amount Amount to be settled after partial settlement	21
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA or NONE	23
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXXsettlement type of transaction	24
M	22H 22H	Receive/Deliver Indicator	:REDE//RECE for instructions to receive :REDE//DELI for instructions to deliver	24
M	22H 22H	Payment Indicator	:PAYM//FREE for Free of Payment transactions :PAYM//APMT for Against payment transactions	24
M	22F	Settlement Transaction Condition Indicator	:STCO//PART	24
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	25
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	25
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	25
O	70E	Settlement Instruction Processing Narrative	:SPRO//narrative	26
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27

M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	28
m	20C	Processing Reference	:PROC//reference (Transfer ID)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95R 95R	Client's Code	:BUYR/CDCP/Client's ID (buyer), or :SELL/CDCP/Client's ID (seller)	28
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95R 95R	Counterparty Client's Code	:BUYR/CDCP/Client's ID (buyer), or :SELL/CDCP/Client's ID (seller)	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	28
O	20C	Processing Reference	:PROC//reference (External number for transactions to receive)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Delivering Agent's Code	:DEAG//BIC11 (agent code on debit side)	28
O	20C	Processing Reference	:PROC//reference (External number for transactions – deliver)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
M	16S	End of Block	SETTRAN	32
End of Sequence B Settlement Transaction Details				

Change of transaction's status based on request for modification of cancellation (settlement system).

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G	Function of the Message	INST (information about change of status)	3

m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Optional Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A	Linked Message	:LINK//540	6
	13A		:LINK//541	
	13A		:LINK//542	
	13A		:LINK//543	
M	20C	Reference of Related Message	:RELA//reference (SEME)	7
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Optional Subsequence A1 Linkages (only for transfers registered by the trading venue)				
M	16R	Start of Block	LINK	5
M	20C	Deal Reference	:TRRF//reference (Trade ID assigned by the trading venue – for PSE Trades: UTI in the „TRDID“ field)	6
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D	Cancellation Processing Status	:CPRC//PACK request received, waiting for confirmation from counterparty,	10
	25D		:IPRC//CAND transfer has been cancelled	
M	16S	End of Block	STAT	15
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D	Settlement/Processing Status	:SETT//PEND waiting for settlement	10
	25D		:SETT//PENF cannot be settled in ISD	
	25D		:IPRC//CAND instruction will be cancelled	
	25D		:IPRC//REJT instruction cannot be settled	
Optional Subsequence A2a Reason				
M	16R	Start of Block	REAS	11
M	24B	Settlement/Processing Reason	:PEND//waiting for settlement	12
	24B		:PENF//cannot be settled on ISD	
	24B		:CAND//reason for cancellation:REJT//reason for non-settlement (invalid account number)	
	24B			
O	70D	Reason Narrative	:REAS//description of processing code	13
M	16S	End of Block	REAS	14
End of Subsequence A2a Reason				
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				
Mandatory Sequence B Settlement Transaction Details				

M	16R	Start of Block	SETTRAN	17
O	94L	Place of Clearing	:CLEA//LEI CCP	18
O	94B	Place of Trade	:TRAD//XXXX/place of trade	18
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	19
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//FAMT/quantity in face amount :SETT//UNIT/quantity in units	20
O	19A	Amount	:SETT//(N)currency and amount	21
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA or NONE	23
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	24
M	22H 22H	Receive/Deliver Indicator	:REDE//RECE for instructions to receive :REDE//DELI for instructions to deliver	24
M	22H 22H	Payment Indicator	:PAYM//FREE for Free of Payment transactions :PAYM//APMT for Against payment transactions	24
M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	24
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	25
O	98C	Declared Trade Date/Time	:ASTS//yyyymmddhhmmss (date and time of receipt of the instruction)	25
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	25
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	25
O	98C	Declared Trade Date/Time	:MTCH//yyyymmddhhmmss (date and time of matching)	25
O	70E	Settlement Instruction Processing Narrative	:SPRO//narrative	26
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	28
m	20C	Processing Reference	:PROC//reference (Transfer ID)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95R 95R	Client's Code	:BUYR/CDCP/Client's ID (buyer), or :SELL/CDCP/Client's ID (seller)	28
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	30
M	16S	End of Block	SETPRTY	31

End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95R 95R	Counterparty Client's Code	:BUYR/CDCP/Client's ID (buyer), or :SELL/CDCP/Client's ID (seller)	28
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	28
O	20C	Processing Reference	:PROC//reference (External number for transactions to receive)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Delivering Agent's Code	:DEAG//BIC11 (agent code on debit side)	28
O	20C	Processing Reference	:PROC//reference (External number for transactions – deliver)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
M	16S	End of Block	SETTRAN	32
End of Sequence B Settlement Transaction Details				

Narrative:

Settlement/Processing Status (field No. 10) and Settlement/Processing Reason (field No. 12)

Instruction statuses:

:25D::MTCH/NMAT

Related reasons (tag 24B):

Reasons for not matching

CMIS Matching instruction not found

DDAT Settlement date rejection

DTRD Trade date does not match

NCRR Disagreement currency settlement amount

DELN Disagreement - direction of trade

DMON Disagreement - settlement amount

DQUA Disagreement - quantity

DSEC Security rejection

SETR Disagreement - settlement transaction

NARR Narrative

Instruction statuses

:25D::IPRC/REPR

Related reasons (tag 24B):

NARR Narrative does not have the issuers consent

Instruction statuses

:25D::MTCH/MACH Instructions are matched

Transaction's statuses:

:25D::SETT/PEND

Related reasons (tag 24B):

FUTU	Awaiting settlement date	
SBLO	Securities blocked	Settlement of issue is blocked
LINK	Pending linked instruction	Conditional transfer is not settled
LACK	Lack of Securities	Lack of securities
CLAC	Counterparty lack of Securities	Lack of securities - counterparty
MONY	Insufficient money	Unsatisfactory financial limits
CMON	Counterparty insufficient money	Unsatisfactory financial limits – counterparty
CYCL	Instruction ready for settlement, awaiting next settlement cycle	
NARR	Narrative Issuer permission for the transfer is missing (or other reason given in english)	

:25D::SETT/PENF

LINK	Pending linked instruction	Conditional transfer is not settled
LACK	Lack of Securities	Lack of securities
CLAC	Counterparty lack of Securities	Lack of securities - counterparty
MONY	Insufficient money	Unsatisfactory financial limits
CMON	Counterparty insufficient money	Unsatisfactory financial limits - counterparty
PART	Trade settles in partials	Transfer split
BYIY	Buy-in procedure	Buy-in
CYCL	Instruction ready for settlement, awaiting next settlement cycle	
NARR	Narrative Issuer permission for the transfer is missing (or other reason given in english)	

Transaction's statuses:

:25D::IPRC//CAND

Related reasons (tag 24B):

EXPI	Instruction has expired	Expiration date is less than actual accounting day
CANI	Instruction has been cancelled as per your request	Both parties entered CANC
CANS	Cancelled by System	

Transaction's statuses:

:25D::IPRC//REJT

Related reasons (tag 24B):

SAFE	Unrecognised or invalid message sender's safekeeping account	Incorrect account
DQUA	Quantity rejection	Required number is greater than the volume of issue
ICAG	Agent rejection	Incorrect counterparty
DDAT	Settlement date rejection	Incorrect settlement date or ISD outside the calendar of accounting days
DMON	Settlement amount rejection	Volume and price are not filled in
DDEA	Deal price rejection	Price does not correspond to the volume
LATE	Market deadline missed	A service with this settlement date can no longer be accepted
DSEC	Security rejection	ISIN does not exist
DEPT	Incorrect place of settlement	Stated place of settlement is incorrect
NARR	Narrative The stated code does not correspond to the MIFID 2 requirements. If the transfer identifier for BUY-IN is filled in, it must be a BYIY trade. Transfer for conditional settlement does	

not exist. Unnecessary issuer's permission for the transfer entered. Transfer to which the BUY-IN is performed does not exist. Or other reason given in english.

Additional rules for reporting transfer statuses:

- If the participant requests cancellation and the transfer is not cancelled, the CPRC/PACK status is added
- If the counterparty requests cancellation and the transfer is not cancelled, the transfer status IPRC/CPRC is added.
- If the status is MTCH/MACH (matched) or SETT/PEND (still can be settled within ISD) and one or both parties change the status to PREA, the transfer status will be changed to SETT/PEND (BOTH/PREA/PRCY)
- If the status is SETT/PENF and one or both parties change status to PREA, the transfer status changes to SETT/PENF (BOTH/PREA/PRCY)

If the MT548 is the same within the accounting day after the 2nd and subsequent settlement cycle, the CDCP does not send this message.

The match check is based on the matching of the status and reason fields.

Set up of outgoing/receiving messages

Exchange/OTC

All

MT578 Settlement Allegement

Information about counterparty's instruction is sent via message MT578. Message MT578 is sent in real-time, unless the instruction is matched immediately (analogically to service pd550 of Data Interface). If counterparty's instruction (already alleged) is changed in important matching fields, CSD Prague will send the new message MT578 and previously sent MT578 is cancelled. Message MT578 could have following statuses: i) NEWM for newly sent allegements, ii) CANC in case of cancelled counterparty's instruction and iii) REMO if instructions have been matched. The REMO and CANC messages always refer to the reference of the canceled counter-instruction.

New MT578 and cancellation of previously sent MT578 occurs if there is a change (via Data Interface request) in following fields:

- Type of settlement instruction
- Priority
- ISIN
- Buy/Sell indicator
- Quantity
- Price
- Settlement amount
- Intended settlement date
- Trade date
- Hold/release
- Additional information for matching

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G 23G 23G	Function of the Message	NEWM REMO CANC	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A 13A 13A 13A	Linked Message	:LINK//540 :LINK//541 :LINK//542 :LINK//543	7
M	20C 20C	Reference of Alleged, Removed or Cancelled Message	:RELA// SWIFT message ID of MT540-MT543 SEME :PREV//reference of previously sent MT578	8
O	20C	Common Reference	:COMM//Additional matching item IPAZ	9
M	16S	End of Block	LINK	9

End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	10
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	11
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	13
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	13
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	13
O	90A 90B	Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/price	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	16
M	22H 22H	Receive/Deliver Indicator	:REDE//RECE for instructions to receive :REDE//DELI for instructions to deliver	31
M	22H 22H	Payment Indicator	:PAYM//FREE for Free of Payment transactions :PAYM//APMT for Against Payment transactions	31
M	16S	End of Block	TRADDET	32
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	33
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//FAMT/quantity in face amount :SETT//UNIT/quantity in units	34
M	97A	Safekeeping Account	:SAFE//instructing party proprietary code	37
M	16S	End of Block	FIAC	46
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	56
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	57
M	22F 22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	57
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	59
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P 95Q 95R 95P 95Q	Seller/Buyer	:SELL//Counterparty client's BIC11 (CLPR for MT540/MT541) :SELL//Counterparty client (CLPR for MT540/MT541) :BUYR/CDCP/NONREF (in case CLPR is not specified or for MT540/MT541)	59

	95R		:BUYR//Counterparty client's BIC11 (CLPR for MT542/MT543) :BUYR// Counterparty client (CLPR for MT542/MT543) :SELL/CDCP/NONREF (in case CLPR is not spacificed or for MT542/MT543)	
M	70C	Narrative	:PACO//narrative (additional information for counterparty DIPR)	63
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P 95R 95P 95R	Counterparty Agent's Code	:DEAG//BIC11 (filled in case of MT542/MT543) :DEAG/CDCP/ counterparty participant's code filled in case of MT542/MT543:REAG//BIC11 (filled in case of MT540/MT541) :REAG/CDCP/ counterparty participant's code filled in case of MT540/541	59
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Optional Subsequence E3 Amount				
M	16R	Start of Block	AMT	70
M	19A	Amount	:DEAL//(N)currency and settlement amount	71
M	16S	End of Block	AMT	74
End of Subsequence E3 Amount				
M	16S	End of Block	SETDET	75
End of Sequence E Settlement Details				

Set up of outgoing/receiving messages

Yes/No

MT544 Receive Free Confirmation

Message is sent two times per day, at first after successful settlement in settlement cycle (status of transfer is 50 or higher) and then when finality of settlement is reached, that is after receiving the confirmation that all payments have been executed in the payment system.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G 23G 23G	Function of the Message	NEWM RVSL CANC	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//540	8
M	20C	Reference of Related Message	:RELA//reference MT540 (SEME)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	14
M	98A 98C	Effective Settlement Date Effective Settlement Date and Time	:ESET//yyyymmdd (settlement date) :ESET//yyyymmddhhmmss (at the finality)	14
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/currency and price	15
O	70E	Settlement Instruction Processing Narrative	:SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADEDET	34

End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity in face amount :ESTT//UNIT/quantity in units	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F 22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID PREV)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:BUYR/CDCP/Client's ID (on credit side) CDCL	63
O	20C	Processing Reference	:PROC//Participant's ID of record CPIN	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Counterparty Client's Code	:SELL/CDCP/NONREF	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	63
O	20C	Processing Reference	:PROC//reference (External number)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side) :DEAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68

End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Function of the message (field No. 3)

RVSL – used in case of reversal of one or more settlement cycles

CANC – cancellation of previously sent message

Indicator (field No. 5)

This field is used for confirmation of settlement after settlement cycle, however finality of settlement is not yet reached (pending payments in CERTIS).

Settlement Instruction Processing Narrative (field no. 33)

The value of the sub-account type is provided only if the sub-account type is not 02 - free securities.

Confirmation of partially settled transfer – first confirmation

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CDCP	2
M	23G	Function of the Message	NEWM	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
O	22F	Indicator	:PARS//PAIN (not all securities have been settled)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//540	8
M	20C	Reference of Related Message	:RELA//reference MT540 (SEME of initial instruction)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd intended settlement date	14
M	98A	Effective Settlement Date	:ESET//yyyymmdd date at which a transaction effectively settled	14
	98C	Effective Settlement Date and Time	:ESET//yyyymmddhhmmss (at the finality)	

m	98A	Declared Trade Date/Time	:TRAD//yyyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/currency price	15
O	70E	Settlement Instruction Processing Narrative	:SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity in face amount :ESTT//UNIT/quantity in units	36
O	36B 36B	Quantity of Settled Financial Instrument	:RSTT//FAMT/quantity in face amount – unsettled :RSTT//UNIT/quantity in units – unsettled	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F	Settlement Transaction Condition Indicator	:STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:BUYR/CDCP/client's ID (on credit side CDCL)	63
O	20C	Processing Reference	:PROC//reference (Participant's ID of record CPIN)	66
M	16S	End of Block	SETPRTY	68
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Counterparty Client's Code	:SELL/CDCP/NONREF	63
M	16S	End of Block	SETPRTY	68

End of Subsequence E1 Settlement Parties				
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	63
O	20C	Processing Reference	:PROC//reference (External number NORE)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side) :DEAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Confirmation of partially settled transfer - second confirmation, event. last

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CDCP	2
M	23G	Function of the Message	NEWM	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
O	22F	Indicator	:PARS//PAIN (not all securities have been settled)	5
O	22F	Indicator	:PARS//PARC (all securities have been settled)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//540	8
M	20C	Reference of Related Message	:RELA//reference MT540 (SEME of initial transfer)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd intended settlement date	14
M	98A 98C	Effective Settlement Date	:ESET//yyyymmdd date at which a transaction effectively settled :ESET//yyyymmddhhmmss (at the finality)	14

		Effective Settlement Date and Time		
m	98A	Declared Trade Date/Time	:TRAD//yyyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/currency price	15
O	70E	Settlement Instruction Processing Narrative	SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADEDET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity in face amount :ESTT//UNIT/quantity in units	36
O	36B 36B	Quantity of Settled Financial Instrument	:RSTT//FAMT/quantity in face amount – unsettled :RSTT//UNIT/quantity in units – unsettled	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F	Settlement Transaction Condition Indicator	:STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:BUYR/CDCP/client's ID (on credit side CDCL)	63
O	20C	Processing Reference	:PROC//reference (Participant's ID of record CPIN)	66
M	16S	End of Block	SETPRTY	68
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	

M	95R	Counterparty Code	Client's :SELL/CDCP/NONREF	
M	16S	End of Block	SETPRTY	
End of Subsequence B1 Settlement Parties				
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	63
O	20C	Processing Reference	:PROC//reference (external number NORE)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side) :DEAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Set up of outgoing/receiving messages

Option to set a filter (negative) on the type of operation. MT548 is not sent for the listed types of operations (e.g. exchange trades)

Confirmation after each settlement cycle/finality of settlement (only DVP cycles)/all

MT545 Receive Against Payment Confirmation

Message is sent two times per day, at first after successful settlement in settlement cycle (status of transfer is 50 or 51) and then when finality of settlement is reached, i.e. CNB confirmed all payments in CERTIS.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G 23G 23G	Function of the Message	NEWM RVSL CANC	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//541	8
M	20C	Reference of Related Message	:RELA//reference MT541 (SEME)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	14
M	98A 98C	Effective Settlement Date Effective Settlement Date and Time	:ESET//yyyymmdd (settlement date) :ESET//yyyymmddhhmmss (at the finality)	14
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/price	15
O	70E	Settlement Instruction Processing Narrative	:SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADEDET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				

M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity in face amount :ESTT//UNIT/quantity in units	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F 22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID PREV)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:BUYR/CDCP/Client's ID CDCL	63
O	20C	Processing Reference	:PROC//reference (Participant's ID of record CPIN)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Counterparty Client's Code	:SELL/CDCP/NONREF	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	63
O	20C	Processing Reference	:PROC//reference (External number NORE)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Delivering Agents Code	:DEAG//BIC11 (participant's code on debit side) :DEAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amount				
M	16R	Start of Block	AMT	75

m	17B 17B	Accrued Interest Flag	:ACRU//Y for bonds :ACRU/N other	76
M	19A	Amount	:ESTT//currency and settlement amount	77
M	16S	End of Block	AMT	80
End of Subsequence E3 Amount				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Function of the message (field no. 3)

RVSL – used in case of reversal of one or more settlement cycles

CANC – cancellation of previously sent message

Indicator (field no. 5)

This field is used for confirmation of settlement after settlement cycle, however finality of settlement is not yet reached (pending payments in CERTIS).

Settlement Instruction Processing Narrative (field no. 33)

The value of the sub-account type is provided only if the sub-account type is not 02 - free securities.

Set up of outgoing/receiving messages

Option to set a filter (negative) on the type of operation. MT548 is not sent for the listed types of operations (e.g. exchange trades)

Confirmation after settlement cycle/finality of settlement (only DVP)/all

MT546 Deliver Free Confirmation

Message is sent two times per day, at first after successful settlement in settlement cycle (status of transfer is 50 or 51) and then when finality of settlement is reached, i.e. CNB confirmed all payments in CERTIS.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G 23G 23G	Function of the Message	NEWM RVSL CANC	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//542	8
M	20C	Reference of Related Message	:RELA//reference MT542 (SEME)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	14
M	98A 98C	Effective Settlement Date Effective Settlement Date and Time	:ESET//yyyymmdd (settlement date) :ESET//yyyymmddhhmmss (at the finality)	14
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price of percentage :DEAL//ACTU/price	15
O	70E	Settlement Instruction Processing Narrative	:SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADEDET	34
End of Sequence B Trade Details				

Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity face amount :ESTT//UNIT/quantity in units	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F 22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID PREV)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:SELL/CDCP/Client's ID CDCL	63
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Counterparty Client's Code	:BUYR/CDCP/NONREF	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side)	63
O	20C	Processing Reference	:PROC//reference (External number)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Receiver's Agent's Code	:REAG//BIC11 (participant's code on credit side) :REAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81

End of Sequence E Settlement Details

Narrative:

Function of the message (field no. 3)

RVSL – used in case of reversal of one or more settlement cycles

CANC – cancellation of previously sent message

Indicator (field no. 5)

This field is used for confirmation of settlement after settlement cycle, however finality of settlement is not yet reached (pending payments in CERTIS).

Settlement Instruction Processing Narrative (field no. 33)

The value of the sub-account type is provided only if the sub-account type is not 02 - free securities.

Set up of outgoing/receiving messages

Option to set a filter (negative) on the type of operation. MT548 is not sent for the listed types of operations (e.g. exchange trades)

Confirmation after each settlement cycle/finality of settlement (only DVP)/all

MT547 Deliver Against Payment Confirmation

Message is sent two times per day, at first after successful settlement in settlement cycle (status of transfer is 50 or 51) and then when finality of settlement is reached, i.e. CNB confirmed all payments in CERTIS.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	2
M	23G 23G 23G	Function of the Message	NEWM RVSL CANC	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	4
O	22H	Indicator	:PREC//PRSE (Pre-Confirm Securities)	5
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//543	8
M	20C	Reference of Related Message	:RELA//reference MT543 (SEME)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
m	98A	Settlement Date	:SETT//yyyymmdd (Intended settlement date)	14
M	98A 98C	Effective Settlement Date Effective Settlement Date and Time	:ESET//yyyymmdd (Settlement date) :ESET//yyyymmddhhmmss (at the finality)	14
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	17
O	90A 90B	Deal Price	:DEAL//PRCT/price in percentage :DEAL//ACTU/price	15
O	70E	Settlement Instruction Processing Narrative	:SPRO//type of subaccount narrative (if mentioned in transaction)	33
M	16S	End of Block	TRADEDET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				

M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//FAMT/quantity in face amount :ESTT//UNIT/quantity in units	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F 22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	63
m	20C	Processing Reference	:PROC//reference (Transfer ID)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Client's Code	:SELL/CDCP/Client's ID CDCL	63
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95R	Counterparty Client's Code	:BUYR/CDCP/NONREF	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side)	63
O	20C	Processing Reference	:PROC//reference (External number)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Receiver's Agents Code	:REAG//BIC11 (participant's code on credit side) :REAG/CDCP/proprietary code	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Mandatory Subsequence E3 Amount (for custodian)				
M	16R	Start of Block	AMT	75

O	17B	Accrued Interest Flag	:ACRU//Y for bonds :ACRU//N otherwise	76
M	19A	Amount	:ESTT//currency and settlement amount	77
M	16S	End of Block	AMT	80
End of Subsequence E3 Amount				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Function of the message (field no. 3)

RVSL – used in case of reversal of one or more settlement cycles

CANC – cancellation of previously sent message

Indicator (field no. 5)

This field is used for confirmation of settlement after settlement cycle, however finality of settlement is not yet reached (pending payments in CERTIS).

Settlement Instruction Processing Narrative (field no. 33)

The value of the sub-account type is provided only if the sub-account type is not 02 - free securities.

Set up of outgoing/receiving messages

Option to set a filter (negative) on the type of operation. MT548 is not sent for the listed types of operations (e.g. exchange trades)

Confirmation after each settlement cycle/finality of settlement (only DVP)/all

MT566 Corporate Action Confirmation

Message MT566 is sent as confirmation of corporate action and successful processing of affiliated transfers. Message contains only information about movement of securities and the extent is equal to information mention in Statement of Transfer – service dl190 of Data Interface.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Corporate Action Reference	:CORP//internal corporate action's ID	2
M	20C	Sender's Message Reference	:SEME//reference CSD Prague (SEME)	2
M	23G 23G	Function of the Message	NEWM REVR	3
M	22F 22F 22F 22F 22F 22F 22F 22F 22F	Corporate Action Event Indicator	:CAEV//OTHR :CAEV//PARI :CAEV//MRGR :CAEV//RHTS :CAEV//BONU :CAEV//SPLF :CAEV//TEND :CAEV//REDM :CAEV//MCAL :CAEV//EXWA	4
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	5
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Underlying Securities				
M	16R	Start of Block	USECU	12
M	97A	Safekeeping Account	:SAFE//RCMA	14
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	16
M	93B 98B	Balance	:CONB//FAMT/quantity in face amount :CONB//UNIT/quantity in units	26
M	16S	End of Block	USECU	27
End of Sequence B Underlying Securities				
Mandatory Sequence D Corporate Action Confirmation				
M	16R	Start of Block	CACONF	39
M	13A	CA Option Number	:CAON//internal corporate action's ID (same as field No. 2, qualifier CORP)	40
M	22H	Corporate Action Option Code Indicator	:CAOP//OTHR	41
Mandatory Subsequence D1 Securities Movement				

M	16R	Start of Block	SECMOVE	48
M	22H 22H	Credit/Debit Indicator	:CRDB//CRED transfer credit securities account of participant :CRDB//DEBT transfer debit securities account of participant	49
M	35B	Identification of the Financial Instrument	ISIN	50
M	36B 36B	Posting Quantity	:PSTA//FAMT/quantity in face amount :PSTA//UNIT/quantity in units	61
M	98A	Posting Date	:POST//settlement date	67
Mandatory Subsequence D1b Receiver/Deliverer				
M	16R	Start of Block	RECDEL	68
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	69
m	20C	Processing Reference	:PROC//Transfer ID	71
M	16S	End of Block	RECDEL	72
End of Subsequence D1b Receiver/Deliverer				
M	16S	End of Block	SECMOVE	73
End of Subsequence D1 Securities Movement				
M	16S	End of Block	CACONF	92
End of Sequence D Corporate Action Confirmation				
Optional Sequence E Additional Information				
M	16R	Start of Block	ADDINFO	93
m	70E	Narrative	:ADTX//addition information about CA	94
M	16S	End of Block	ADDINFO	95
End of Sequence E Additional Information				

Corporate Action Event Indicator (field no. 4)

Corporate events supported by CSD Prague are as follows:

11: change of ISIN	OTHR (not a corporate event via SWIFT)
12: merge	PARI if the issuer is the same entity, MRGR otherwise
21: subscription rights	RHTS
22: split of rights	BONU
31: split	SPLF
50: squeeze out	TEND
51: securities termination	REDM for bonds, REDM, MCAL, EXWA for certificates and warrants; OTHR for other securities types (addition information mentioned in narrative, field No. 94)

Set up of outgoing/receiving messages

Yes/No

MT535 Statement of Holdings

Message MT535 contains information about balances on securities account of CSD Prague.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E 28E 28E	Page Number/Continuation Indicator	1/ONLY for one message, <i>message sequence</i> /MORE for more messages, not the last, <i>message sequence</i> /LAST for more messages, the last	2
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	4
M	23G 23G	Function of the Message	NEWM CANC	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	98A	Statement Period	:STAT//yyyymmdd (date of statement)	6
M	22F	Statement Frequency Indicator	:SFRE//DAIL	7
M	22F 22F	Complete/Updates Indicator	:CODE//COMP for complete statement :CODE//DELT for delta statement	7
M	22F	Statement Type	:STTY//CUST	7
M	22F	Statement Basis	:STBA//SETT	7
M	97A	Account	:SAFE//RCMA	13
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N number of record = 0	14
M	17B	Sub-safekeeping Statement	:CONS//Y	14
M	16A	End of Block	GENL	15
End of Sequence A General Information				
Optional Sequence B Sub-safekeeping Account				
M	16R	Start of Block	SUBSAFE	16
m	22F	Activity Flag	:ACTI//Y	20
Optional Sequence B1 Financial Instrument (repeated for each ISIN)				
M	16R	Start of Block	FIN	21
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	22
Optional Sequence B1a Financial Instrument Attributes				
M	16R	Start of Block	FIA	23
M	90B 90B	Indicative Price Market Price	:INDC//ACTU/CZK112,00 :MRKT//ACTU/CZK112,00	32
M	16S	End of Block	FIA	36

End of Sequence B1a Financial Instrument Attributes				
m	98A	Price Quotation Date	PRIC//RRRRMMDD	40
M	93B 93B	Balance	:AGGR//FAMT/total quantity of bonds in face amount :AGGR//UNIT/total quantity of securities in units	41
Optional Sequence B1b Sub-balance				
M	16R	Start of Block	SUBBAL	42
O	93B 93B	Available With No Additional Status	:AWAS//FAMT/total quantity of bonds in face amount :AWAS//UNIT/total quantity of securities in units	43
O	93B 93B	On Loan	:LOAN//FAMT/total quantity of bonds in face amount :LOAN//UNIT/total quantity of securities in units	43
O	93B 93B	Pending Delivery	:PEND//FAMT/total quantity of bonds in face amount :PEND//UNIT/total quantity of securities in units	43
O	93B 93B	Blocked	:BLOK//FAMT/total quantity of bonds in face amount :BLOK//UNIT/total quantity of securities in units	43
O	93B 93B	Blocked Trading	:BLOT//FAMT/total quantity of bonds in face amount :BLOT//UNIT/total quantity of securities in units	43
O	93B 93B	Unclassified	:OTHR//FAMT/total quantity of bonds in face amount :OTHR//UNIT/total quantity of securities in units	43
M	16S	End of Block	SUBBAL	60
End of Sequence B1b Sub-balance				
M	16S	End of Block	FIN	73
End of Sequence B1 Financial Instrument				
M	16A	End of Block	SUBSAFE	74
End of Sequence B Sub-safekeeping Account				

Narrative:

Statement Period = Date of statement, only accounting date are allowed

Sequence B is not reported (i.e. an empty report) if the 17B = "N" field is filled.

The values in sequence B1a are values used by the CDCP to calculate the fee for keeping securities on owner's account (safekeeping). The stated values mean the following:

MRKT – closing securities prices from Prague Stock Exchange a.s. and RM-S Czech Stock Exchange.

INDC – nominal value, or otherwise denominated value used to calculate the fee for keeping securities on owner's account

The values of securities stated in field 40 are usually published with one day delay, ie the statement on April 13 contains the values of securities valid as of April 12 (PSE and RMS closing rates on April 12) and used to calculate safekeeping for April 12.

Subsequence B1b Sub-balance is stated only if on the asset account, there are securities on other sub-accounts than the sub-account "02"

Type of subaccounts are mapped for SWIFT values as follows:

Type and name of subaccount	SWIFT code	SWIFT name
02 – freely available	AWAS	Balance of financial instruments that are freely available
04 – securities blocked for lending pool	LOAN	Balance of financial instruments that have been loaned to a third party
22 – securities transferred from CSD Prague	PEND	Balance of financial instruments that are pending to delivery
41 – securities burdened	BLOK	Balance of financial instruments, that are blocked
77 – securities blocked for RMS	BLOT	Balance of financial instruments that are blocked for trading
78 – securities blocked for lending purposes of RMS	OTHR	Balance of financial instruments that cannot be categorized, that is, is not identified with one of the existing sub-balance types.

Set up of outgoing/receiving messages

Only balances changes/ status statement/status statement for the account on which at least one balance change has occurred

No activity reports – yes/no

EoD

MT536 Statement of Transactions

Message MT536 contains all successfully settled transactions, on-line transfers for requested accounting date and transfers from special operation. Type of subaccount is mentioned in field narrative, if not mentioned, transfer done on subaccount is 02 – freely available securities.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E 28E 28E	Page Number/Continuation Indicator	1/ONLY for one message, <i>message sequence</i> /MORE for more messages, not last, <i>message sequence</i> /LAST for more messages, the last	2
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	4
M	23G 23G	Function of the Message	NEWM CANC	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	69A	Statement Period	:STAT//yyyymmdd/yyyymmdd (first and last date of statement)	7
M	22F	Statement Basis	:STBA//SETT	8
m	22F	Statement Frequency Indicator	:SFRE//DAIL	8
m	22F	Complete/Updates Indicator	:CODE//COMP	8
M	97A	Account	:SAFE//RCMA	14
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N number of records = 0	15
M	17B	Sub-safekeeping Statement	:CONS//Y	15
M	16A	End of Block	GENL	16
End of Sequence A General Information				
Optional Sequence B Sub-safekeeping Account				
M	16R	Start of Block	SUBSAFE	17
Optional Subsequence B1 Financial Instrument (repeated for each ISIN)				
M	16R	Start of Block	FIN	22
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	23
Optional Subsequence B1a Transaction (repeated for each transaction)				
M	16R	Start of Block	TRAN	28
Optional Subsequence B1a1 Linkages				
M	16R	Start of Block	LINK	29

M	20C	Related Message Reference	:RELA//reference (SEME, or NONREF)	31
M	16S	End of Block	LINK	32
End of Subsequence B1a1 Linkages				
End of Subsequence B1a1 Linkages				
Optional Subsequence B1a1 Linkages				
M	16R	Start of Block	LINK	29
M	20C	Account Servicer Reference	:ASRF//reference (Transfer ID)	31
M	16S	End of Block	LINK	32
End of Subsequence B1a1 Linkages				
Optional Subsequence B1a2 Transaction Details				
M	16R	Start of Block	TRANSDET	33
M	36B 36B	Quantity	:PSTA//FAMT/quantity in face amount :PSTA//UNIT/quantity in units	35
m	19A	Amount	:PSTA//(N)currency and settlement amount	37
M	22F 22F 22F	Transaction Indicator	:TRAN//CORP for types of operation = 1, 42, 43, 58, 59 :TRAN//BOLE for types of operation = 50 – 53 :TRAN//SETT for other types of operation	38
M	22H 22H	Receive/Deliver Indicator	:REDE//DELI for instructions to deliver :REDE//RECE for instructions to receive	38
M	22H 22H	Payment Indicator	:PAYM//APMT for Against Payment transactions :PAYM//FREE for Free of Payment transactions	38
m	22H	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	38
M	22H 22H	Settlement Transaction Condition Indicator	:SETR//STCO/NPAR :SETR//STCO/PART	38
m	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	39
M	98A	Effective Settlement Date	:ESET//yyyymmdd (date and time of settlement finality)	39
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	39
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhmmss	39
O	70E	Transaction Details Narrative	:TRDE//narrative (type of subaccount)	41
Optional Subsequence B1a2A Settlement Parties				
M	16R	Start of Block	SETPRTY	42
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	43
M	16S	End of Block	SETPRTY	46
End of Subsequence B1a2A Settlement Parties				
Optional Subsequence B1a2A Settlement Parties				
M	16R	Start of Block	SETPRTY	42
M	95R 95R	Client's Code	:BUYR/CDCP/Client's ID for transactions – to receive	43

			:SELL/CDCP/Client's ID for transactions – to deliver	
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	45
M	16S	End of Block	SETPRTY	46
End of Subsequence B1a2A Settlement Parties				
Optional Subsequence B1a2A Settlement Parties				
M	16R	Start of Block	SETPRTY	42
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	43
O	20C	Processing Reference	:PROC//External number for transactions on credit side	45
M	16S	End of Block	SETPRTY	46
End of Subsequence B1a2A Settlement Parties				
Optional Subsequence B1a2A Settlement Parties				
M	16R	Start of Block	SETPRTY	42
M	95P	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side)	43
O	20C	Processing Reference	:PROC//External number (for transactions on debit side)	45
M	16S	End of Block	SETPRTY	46
End of Subsequence B1a2A Settlement Parties				
M	16S	End of Block	TRANSDET	47
End of Subsequence B1a2 Transaction Details				
M	16S	End of Block	TRAN	48
End of Subsequence B1a Transaction				
M	16S	End of Block	FIN	49
End of Subsequence B1 Financial Instrument				
M	16S	End of Block	SUBSAFE	50
End of Sequence B Sub-safekeeping Account				

Narrative:

Transactions Detail Narrative (field no. 41)

Type and name of subaccount	SWIFT kód	SWIFT název
02 – freely available	AWAS	Balance of financial instruments that are freely available
04 – CP securities blocked for lending pool	LOAN	Balance of financial instruments that have been loaned to a third party
22 – CP securities transferred from CSD Prague	PEND	Balance of financial instruments that are pending to delivery
41 – CP securities burdened	BLOK	Balance of financial instruments, that are blocked
77 – CP securities blocked for RMS	BLOT	Balance of financial instruments that are blocked for trading
78 – CP securities blocked for lending purposes of RMS	OTHR	Balance of financial instruments that cannot be categorised, that is, is not identified with one of the existing sub-balance types.

Set up of outgoing/receiving messages

Option to set a filter (negative) on the type of operation. MT548 is not sent for the listed types of operations (e.g. exchange trades)

No activity reports – yes/no

Generated once a day at the end of the accounting day

MT537 Statement of Pending Transactions

Message MT537 contains all active not-settled transactions and instructions (also not matched instructions). The statuses of instructions and transfers in MT537 correspond to statuses stated in last sent MT548

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E 28E 28E	Page Number/Continuation Indicator	1/ONLY for one message, <i>message sequence</i> /MORE for more messages, not last, <i>message sequence</i> /LAST for more messages, the last	2
M	20C	Sender's Message Reference	:SEME//reference CSD Prague	4
M	23G 23G	Function of the Message	NEWM CANC	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	98A	Statement Period	:STAT//yyyymmdd (date of statement)	6
M	22H	Statement Structure Type Indicator	:STST//TRAN	7
m	22F 22F	Statement Frequency Indicator	:SFRE//DAIL for statement one per day :SFRE//INDA for statement per settlement cycle	7
m	22F	Complete/Updates Indicator	:CODE//COMP	7
M	97A	Account	:SAFE//RCMA or NONE	13
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N	14
M	16A	End of Block	GENL	15
End of Sequence A General Information				
Optional Sequence C Transactions (repeated for each transaction)				
M	16R	Start of Block	TRANS	43
Optional Subsequence C1 Linkages				
M	16R	Start of Block	LINK	44
M	20C	Related Message Reference	:RELA//reference (SEME)	46
M	16S	End of Block	LINK	47
End of Subsequence C1 Linkages				
Optional Subsequence C1 Linkages (only for transfers registered by the trading venue)				
M	16R	Start of Block	LINK	44
M	20U	Deal Reference	:TRRF//reference (UTI in the „TRDID“ field)	46
M	16S	End of Block	LINK	47
End of Subsequence C1 Linkages				
Optional Subsequence C1 Linkages				

M	16R	Start of Block	LINK	44
M	20C	Account Servicer Reference	:ASRF//reference (Transfer ID)	46
M	16S	End of Block	LINK	47
End of Subsequence C1 Linkages				
Optional Subsequence C2 Transaction Details				
M	16R	Start of Block	TRANSDT	48
M	35B	Identification of the Financial Instrument	ISIN //Financial Instrument Short Name	50
M	36B 36B	Quantity	:PSTA//FAMT/quantity in face amount :PSTA//UNIT/quantity in units	51
m	19A	Amount	:PSTA//(N)currency and settlement amount	52
M	22F 22F 22F	Transaction Indicator	:TRAN//CORP for types of operation = 1, 42, 43, 58, 59 :TRAN//BOLE for types of operation = 50 – 53 :TRAN//SETT for other types of operation	53
M	22H 22H	Receive/Deliver Indicator	:REDE//DELI for instructions to deliver :REDE//RECE for instructions to receive	53
M	22H 22H	Payment Indicator	:PAYM//APMT for Against Payment transactions :PAYM//FREE for Free of Payment transactions	53
m	22H	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	53
M	22H 22H	Settlement Transaction Condition Indicator	:SETR//STCO/NPAR :SETR//STCO/PART	38
M	98A	Settlement Date	:SETT//yyyymmdd (intended settlement date)	54
m	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	54
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhmmss	54
O	70E	Transaction Details Narrative	:TRDE//narrative (e.g. type of subaccount)	55
Optional Subsequence C2a Settlement Parties				
M	16R	Start of Block	SETPRTY	56
M	95P	Place of Settlement Code	:PSET//UNIYCZPPXXX	57
M	16S	End of Block	SETPRTY	60
End of Subsequence C2a Settlement Parties				
Optional Subsequence C2a Settlement Parties				
M	16R	Start of Block	SETPRTY	56
M	95R 95R	Client's Code	:BUYR/CDCP/Client's ID for transactions to receive CDCL :SELL/CDCP/Client's ID for transactions to deliver CDCL	57
O	20C	Processing Reference	:PROC//reference (Participant's ID of record)	59
M	16S	End of Block	SETPRTY	60
End of Subsequence C2a Settlement Parties				
Optional Subsequence C2a Settlement Parties				

M	16R	Start of Block	SETPRTY	56
M	95R 95R	Counterparty Client's Code	:BUYR/CDCP/NONREF – credit :SELL/CDCP/NONREF – debit	57
M	16S	End of Block	SETPRTY	60
End of Subsequence C2a Settlement Parties				
Optional Subsequence C2a Settlement Parties				
M	16R	Start of Block	SETPRTY	56
M	95P	Receiving Agent's Code	:REAG//BIC11 (participant's code on credit side)	57
O	20C	Processing Reference	:PROC//reference (External number for transactions on credit side)	59
M	16S	End of Block	SETPRTY	60
End of Subsequence C2a Settlement Parties				
Mandatory Subsequence C2a Settlement Parties				
M	16R	Start of Block	SETPRTY	56
M	95P	Delivering Agent's Code	:DEAG//BIC11 (participant's code on debit side)	57
O	20C	Processing Reference	:PROC//reference (External number for transactions on debit side)	59
M	16S	End of Block	SETPRTY	60
End of Subsequence C2a Settlement Parties				
M	16S	End of Block	TRANSDT	61
End of Subsequence C2 Transaction Details				
Optional Subsequence C3 Status				
M	16R	Start of Block	STAT	62
M	25D 25D	Matching Status	:MTCH//NMAT for status unmatched :MTCH//MACH for status matched	63
Optional Subsequence C3a Reason				
M	16R	Start of Block	REAS	64
M	24B 24B 24B 24B 24B 24B 24B 24B 24B	Matching Reason	:NMAT//DELN :NMAT//SETR :NMAT//DSEC :NMAT//DQUA :NMAT//DMON :NMAT//DDAT :NMAT//DTRD :NMAT//CMIS :NMAT//NARR	65
O	70D	Matching Reason Narrative	:REAS//COUNTERPARTY'S PRIORITY = priority inserted by counterparty (qualifier NMAT//NARR, tag 24B)	
M	16S	End of Block	REAS	67
End of Subsequence C3a Reason				
M	16S	End of Block	STAT	68
End of Subsequence C3 Status				
Optional Subsequence C3 Status				
M	16R	Start of Block	STAT	62

M	25D 25D	Settlement Status	:SETT//PENF :SETT//PEND other	63
Optional Subsequence C3a Reason				
M	16R	Start of Block	REAS	64
M	24B 24B	Pending Reason	:PENF//reason :PEND//reason	65
m	70D	Reason Narrative	:REAS//description of processing code	66
M	16S	End of Block	REAS	67
End of Subsequence C3a Reason				
M	16S	End of Block	STAT	68
End of Subsequence C3 Status				
M	16S	End of Block	TRANS	69
End of Sequence C Status				

Narrative:

Transaction Details Narrative (field No. 55)

Type of subaccount is mentioned in field narrative, if not mentioned, transfer done on subaccount is 02 – freely available securities

Type and name of subaccount	SWIFT kód	SWIFT název
02 – freely available	AWAS	Balance of financial instruments that are freely available
04 – CP securities blocked for lending pool	LOAN	Balance of financial instruments that have been loaned to a third party
22 – CP securities transferred from CSD Prague	PEND	Balance of financial instruments that are pending to delivery
41 – CP securities burdened	BLOK	Balance of financial instruments, that are blocked
77 – CP securities blocked for RMS	BLOT	Balance of financial instruments that are blocked for trading
78 – CP securities blocked for lending purposes of RMS	OTHR	Balance of financial instruments that cannot be categorised that is, is not identified with one of the existing sub-balance types.

Settlement Status (Field No. 65) and Pending Reason (Field No. 65)

Transaction statuses:

:25D::SETT/PEND

:25D::SETT/PENF

Related reasons (tag 24B):

PREA Your instruction is on hold/frozen/in a preadvice mode

PRCY Counterparty's instruction is on hold/frozen/in a preadvice mode

BOTH Both instructions are on hold/frozen/in a preadvice mode

FUTU Awaiting settlement date. No settlement problems to be reported

CYCL Instruction ready for settlement, awaiting next settlement cycle

BLOC Your account is blocked, no instr. Can settle over the account

PRSY The transaction was put on hold by the system

BATC Processing batch differs in the counterparty's instruction
 LACK Insufficient financial instruments in your account
 CLAC Insufficient financial instruments in counterparty's account
 MONY Insuffic.money in your account and/or credit line is insuffic.
 CMON Insufficient money in counterparty's Account
 LINK A linked instruction is pending/failing
 IAAD Failing reason being investigated
 NARR See narrative field for reason

Reason Narrative (Field No. 66)

IAAD Transfer has not been processed for other reason. Call CDCP.

For qualifier NARR could be sent following reasons:

Transfer is not settled because the right of lien/co-ownership number has not been entered. Call CDCP.

Transfer is not settled because the issue is permanently blocked.

Transfer is not settled because the transaction price is not positive. Call CDCP.

Transfer has not been processed. Debit side is OK; a wrong asset account type is given on credit side. Correct credit side.

Transfer has not been processed. The asset account does not exist on debit side; credit side is OK. Correct debit side.

Transfer has not been processed. The asset account does not exist on debit side; a wrong asset account type is given on credit side. Correct both sides.

Transfer has not been processed. The debit asset account is pledged; credit side is OK. Instruments cannot be transferred from pledged account.

Transfer has not been processed. The debit asset account is pledged; a wrong asset account type is given on credit side. Instruments cannot be transferred from pledged account. Correct credit side.

Transfer has not been processed. An inadequate request for settlement for this cycle is given on debit side; credit side is OK.

Transfer has not been processed. An inadequate request for settlement for this cycle is given on debit side; a wrong asset account type is given on credit side. Correct credit side.

Transfer has not been processed. No participant's request on debit side; credit side is OK. Ask for settlement on debit side.

Transfer has not been processed. No participant's request on debit side; a wrong asset account type is given on credit side. Ask for settlement on debit side and correct credit side.

Transfer has not been processed. A wrong asset account type is given on debit side; credit side is OK. Correct debit side.

Transfer has not been processed. A wrong asset account type is given on debit side; a wrong asset account type is given on credit side. Correct both sides.

Non-guaranteed transfer has not been processed. Both sides have to agree in which cycles they want to settle the transfer.

Transfer has not been processed. The instrument has limited transferability and the issuer did not give the consent with the settlement.

Transfer is not settled because there are not enough pledged/co-owned instrument units on debit side asset account.

MT537 Report indicating settlement penalties

Message MT537 is also used for reporting of settlement penalties according to CSDR Settlement Discipline. Data is provided daily and monthly. Daily reports are non-aggregated, containing either new charges for the previous day or change records. Monthly reports are aggregated.

MT537 PENA - Daily report – new records

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E 28E 28E	Page Number/Continuation Indicator	1/ONLY for one message, <i>message sequence</i> /MORE for more messages, not last, <i>message sequence</i> /LAST for more messages, the last	2
M	20C	Sender's Message Reference	:SEME//reference CDCP	4
M	23G	Function of the Message	PENA	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	98A	Statement Period	:STAT//yyyymmdd (date of statement, CRDT field)	6
M	22H	Statement Structure Type Indicator	:STST//PENA	7
m	22F	Statement Frequency Indicator	:SFRE//DAIL for statement one per day	7
m	22F	Complete/Updates Indicator	:CODE//COMP	7
M	97A	Account	:SAFE//NONREF	13
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N zero number of records in the report	14
M	16A	End of Block	GENL	15
End of Sequence A General Information				
Optional Repetitive Sequence D Penalties				
M	16R	Start of Block	PENA	70
M	22F	Complete/Updates Indicator	:CODE//FWIS	72
M	95P	Account Servicer/Depository	:ASDP//UNIYCZPPXXX	73
Optional Repetitive Subsequence D1 Penalties per Currency for a Party				
M	16R	Start of Block	PENACUR	74
O	11A	Currency of Penalties	:PECU//currency of penalties	75
O	98A	Computation Date/Time	:DACO//Penalty detection date/time (previous accounting day for a relevant currency)	76
M	95P	Related Party	:REPA//BIC – participant	79

	95R		:REPA/CDCP/participant code	
m	95P	Counterparty's Account Servicer/Depository	:CASD//BIC (place of settlement PSET)	79
M	22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the participant in the transaction.	80
O	19A 19A 19A	Aggregated Amount	:AGDE//currency and amount – sum of all netted bilateral amounts – debit amount :AGCR// currency and amount – sum of all netted bilateral amounts – credit amount :GBNT//currency and amount – netted daily position	81
Optional Repetitive Subsequence D1a Penalties per Counterparty				
M	16R	Start of Block	PENACOUNT	82
M	95P	Related Party	:REPA//BIC counterparty :REPA/CDCP/participant's code – counterparty	83
M	22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the counterparty in the transaction.	84
M	19A	Bilateral Net Amount	:AGNT//currency and amount – The bilateral net amount for a party and counterpart will be the sum of all cash penalties in this currency that this party is entitled to receive from the same counterpart minus the sum of all cash penalties in this currency that are imposed to the party and to be paid to the given counterpart.	85
Optional Repetitive Subsequence D1a1 Penalty Details				
M	16R	Start of Block	PENDET	86
M	20C 20C	Penalty Reference	:PCOM//penalty reference :PREF//N/F penalty reference (N/non-failing/F-failing + same value as PCOM)	87
M M	22H 22H	Penalty Type Indicator	:PNTP//LMFP late matching fail penalty :PNTP//SEFP settlement fail penalty	88
M	22H 22H 22H 22H	Calculation Method	:CALM//BOTH – sum :CALM//CASH – based on volume :CALM//MIXE – mixed :CALM//SECU – based on number of securities	88
O	17B 17B	Amount Computed Flag	:CMPU/N the amount computed will not be added to the bilateral net :CMPU/Y the amount computed will be added to the bilateral net	89
O	25D	Penalty Status	:PNST//ACTV – active	90
O	24B	Reason Code	:ACTV//NEWP	91
O	70D	Narrative	:REAS//narrative	92

M	19A	Amount Computed	:AMCO//amount of penalty	93
M	99A	Number Days	:DAAC//number of days applied for penalty, SEFP="1"	94
Optional Repetitive Subsequence D1a1A Calculation Details				
M	16R	Start of Block	CALDET	95
M	98A	Penalty Date/Time	:PEDA//sanction date (FADT field)	96
O	17B	Missing reference data flag	:MRED//Y (in case of NCOM)	97
Optional Subsequence D1a1A1 Financial Instrument Attributes				
M	16R	Start of block	FIA	98
M	35B	Identification of the Financial Instrument	ISIN	99
O	12A	Classification Type	:CLAS//CSDR classification	100
O	17B	Flag	:LIQU//Y/N Liquid	101
O	17B		:SMEM//Y/N SME Growth Market	
O	92A	Rate (Penalty Rate)	:CBON// Corporate Bonds	105
	92B		:EXCH// Exchange Rate	
	92A		:GBON// SME Growth Market (non-Bonds)	
	92A		:GOMB// Government and Municipal Bonds	
	92A		:ILSH// Illiquid Shares	
	92A		:LISH// Liquid Shares	
	92A		:NBON// SME Growth Market Bonds	
	92A		:OTHR// Other Financial Instruments	
M	16s	End of block	FIA	107
End of Subsequence D1a1A1 Financial Instrument Attributes				
O	92A	Rate	:PDRA Penalty Discount Rate	108
	92B		:EXCH Exchange Rate	
m	19A	Amount	:SECU//amount :CASH//amount	109
M	16S	End of block	CALDET	111
End of Subsequence D1a1A Calculation Details				
Optional Repetitive Subsequence D1a1B Related Transaction				
M	16R	Start of Block	RELTRAN	112
M	20C	Reference	:ACOW//reference (instruction SEME)	113
	20C		:ASFR//reference (transfer ID, if different from the Ultimate ID)	
	20C		:RELA//reference (Ultimate transfer ID)	
Optional Subsequence D1a1B1 Transaction Details				
M	16R	Start of Block	TRAN	114
M	22H	Indicator	:REDE//DELI/RECE	115
M	22H	Indicator	:PAYM//APMT/FREE	115
M	22H	Indicator	:SETR//CAEV//	115
M	22H	Indicator	:TRAN//CORP/SETT	115
M	98C	Date/Time	:ASTS// Acknowledged Status Timestamp	116

M	98C	Date/Time	:MTCH// Matched Status Timestamp	116
M	98A	Date/time	:SETT//Settlement date (ISD)	116
O	95P	Account Owner	:ACOW//BIC of participant	118
M	36B	Quantity of Financial Instrument	:PSTA// posted quantity (trade value)	119
O			:RSTT// – remaining to be settled	
O	19A	Posting Amount	:PSTA//Posting amount (in case of APMT transfers)	120
M	16S	End of Block	TRAN	129
End of Subsequence D1a1B1 Transaction Details				
M	16S	End of Block	RELTRAN	130
End of Subsequence D1a1B Related Transaction				
M	16S	End of Block	PENDET	131
End of Subsequence D1a1 Penalty Details				
M	16S	End of Block	PENACOUNT	134
End of Subsequence D1a Penalties per Counterparty				
End of Subsequence D1a1 Penalty Details				
M	16S	End of Block	PENACUR	136
End of Subsequence D1 Penalties per Currency for a Party				
M	16S	End of Block	PENA	138
End of Sequence D Penalties				

The Price and Place (Source of Price) fields are not included in the D1a1A1 Financial Instrument Attributes sequence due to the licensing conditions of the data provider to the CSD.

MT537 PENA - Daily report – changes

This report includes information about changes in already reported penalties.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E	Page	1/ONLY for one message,	2
	28E	Number/Continuation	message sequence/MORE for more messages, not	
	28E	Indicator	last, message sequence/LAST for more messages, the last	
M	20C	Sender's Message Reference	:SEME//reference CDCP	4
M	23G	Function of the Message	PENA	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	98A	Statement Period	:STAT//yyyymmdd (date of statement, FWIS)	6
M	22H	Statement Structure Type Indicator	:STST//PENA	7
m	22F	Statement Frequency Indicator	:SFRE//DAIL daily	7

m	22F	Complete/Updates Indicator	:CODE//COMP	7
M	97A	Account	:SAFE//NONREF	13
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N zero number of records in the report	14
M	16A	End of Block	GENL	15
End of Sequence A General Information				
Optional Repetitive Sequence D Penalties				
M	16R	Start of Block	PENA	70
M	22F	Complete/Updates Indicator	:CODE//FWAM	72
M	95P	Account Servicer/Depository	:ASDP//UNIYCZPPXXX	73
Optional Repetitive Subsequence D1 Penalties per Currency for a Party				
M	16R	Start of Block	PENACUR	74
O	11A	Currency of Penalties	:PECU//currency of penalty	75
O	98A	Computation Date/Time	:DACO//Penalty detection date/time (previous accounting day for a relevant currency)	76
M	95P 95R	Related Party	:REPA//BIC participant :REPA//CDCP/participant code	79
m	95P	Counterparty's Account Servicer/Depository	:CASD//BIC (place of settlement PSET)	79
M	22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the participant in the transaction.	80
O	19A 19A 19A	Aggregated Amount	:AGDE//currency and amount – sum of all netted bilateral amounts – debit amount :AGCR// currency and amount – sum of all netted bilateral amounts – credit amount :GBNT//currency and amount – netted daily position	81
Optional Repetitive Subsequence D1a Penalties per Counterparty				
M	16R	Start of Block	PENACOUNT	82
M	95P	Related Party	:REPA//BIC counterparty :REPA//CDCP/participant's code – counterparty	83
M	22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the counterparty in the transaction.	84
M	19A	Bilateral Net Amount	:AGNT//currency and amount – The bilateral net amount for a party and counterpart will be the sum of all cash penalties in this currency that this party is entitled to receive from the same counterpart minus the sum of all cash penalties in this currency that are	85

			imposed to the party and to be paid to the given counterpart.	
Optional Repetitive Subsequence D1a1 Penalty Details				
M	16R	Start of Block	PENDET	86
M	20C 20C	Penalty Reference	:PCOM//penalty reference :PREF//N/F penalty reference (N-non failing/F-failing + same value as PCOM)	87
M M	22F 22F	Penalty Type Indicator	:PNTP//LMFP late matching fail penalty :PNTP//SEFP settlement fail penalty	88
M	22H 22H 22H 22H	Calculation Method	:CALM//BOTH – sum :CALM//CASH – based on volume :CALM//MIXE – mixed :CALM//SECU – based on number of securities	88
O	17B 17B	Amount Computed Flag	:CMPU/N the amount computed will not be added to the bilateral net :CMPU/Y the amount computed will be added to the bilateral net	89
O	25D 25D	Penalty Status	:PNST//ACTV – active :PNST//REMO – removed	90
O	24B 24B 24B	Reason Code	:ACTV//OTHR see narrative :ACTV//RALO reallocated reason :ACTV//SWIC switch reason :ACTV//UPDT penalties update	91
O	24B 24B 24B 24B	Reason Code	:REMO//CORP penalty cancelled due to corporate action :REMO//INSO insolvency of the failing counterparty: :REMO//OTHR see narrative :REMO//RALO Re-allocation of LMFP from the instructing party to the delivering/receiving party. :REMO//SEMP Settlement on multiple platforms :REMO//SESU suspension of settlement on a given ISIN due to reconciliation problems on the CSD side :REMO//SWIC Switch between the failing and non-failing party of a cash penalty :REMO//TEIM technical issues	91
O	24B	Reason Code	UPDT//OTHR	91
O	70D	Narrative	:REAS//narrative	92
O	19A	Amount Computed	:AMCO//amount of penalty	93
M	99B	Number Days	:DAAC//number of days applied for penalty, SEFP="0"	94
Optional Repetitive Subsequence D1a1A Calculation Details				
M	16R	Start of Block	CALDET	95
M	98A	Penalty Date/Time	:PEDA//sanction date (FADT field)	96

O	17B	Missing reference data flag	MRED//Y (in case of NCOM)	97
Optional Subsequence D1a1A1 Financial Instrument Attributes				
M	16R	Start of block	FIA	98
M	35B	Identification of the Financial Instrument	ISIN	99
O	12C	Classification Type	CLAS//CSDR classification	100
O	17B 17B	Flag	:LIQU//Y/N Liquid :SMEM//Y/N SME Growth Market	101
O	92A 92B 92A 92A 92A 92A 92A 92A	Rate (Penalty Rate)	:CBON// Corporate Bonds :EXCH// Exchange Rate :GBON// SME Growth Market (non-Bonds) :GOMB// Government and Municipal Bonds :ILSH// Illiquid Shares :LISH// Liquid Shares :NBON// SME Growth Market Bonds :OTHR// Other Financial Instruments	105
M	16s	End of block	FIA	107
End of Subsequence D1a1A1 Financial Instrument Attributes				
O	92A 92B	Rate	:PDRA// Penalty Discount Rate :EXCH// Exchange Rate	108
m	19A	Amount	:SECU//amount :CASH//amount	109
M	16S	End of block	CALDET	111
End of Subsequence D1a1A Calculation Details				
Optional Subsequence D1a1B Related Transaction				
M	16R	Start of Block	RELTRAN	112
M	20C 20C 20C	Reference	:ACOW//reference (instruction SEME) :ASFR//reference (transfer ID, if different from the Ultimate ID) :RELA//reference (Ultimate transfer ID)	113
Optional Subsequence D1a1B1 Transaction Details				
M	16R	Start of Block	TRAN	114
M	22H	Indicator	:REDE//DELI/RECE	115
M	22H	Indicator	:PAYM//APMT/FREE	115
M	22H	Indicator	:CAEV/SETR//	115
M	22H	Indicator	:TRAN//CORP/SETT	115
M	98C	Date/Time	:ASTS// Acknowledged Status Timestamp	116
M	98C	Date/Time	:MTCH// Matched Status Timestamp	116
M	98A	Date/time	:SETT//Settlement date (ISD)	116
O	95P	Account Owner	:ACOW//BIC of participant	118
M	36B	Quantity of Financial Instrument	:PSTA//posted quantity (trade value)	119
O	36B	Instrument	:RSTT// – remaining to be settled	
O	19A	Posting Amount	:PSTA//Posting amount (in case of APMT transfers)	120

M	16S	End of Block	TRAN	129
End of Subsequence D1a1B1 Transaction Details				
M	16S	End of Block	RELTRAN	130
End of Subsequence D1a1B Related Transaction				
M	16S	End of Block	PENDET	132
End of Subsequence D1a1 Penalty Details				
M	16S	End of Block	PENACOUNT	134
End of Subsequence D1a Penalties per Counterparty				
M	16S	End of Block	PENACUR	136
End of Subsequence D1 Penalties per Currency for a Party				
M	16S	End of Block	PENA	138
End of Sequence D Penalties				

537 PENA - Monthly report

The monthly report contains the aggregated CSDR settlement fees for that month. In addition to the aggregated fees, the report also contains information on individual fees, including their references, for the purpose of reconciliation against the daily reports.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	28E 28E 28E	Page Number/Continuation Indicator	1/ONLY for one message, <i>message sequence</i> /MORE for more messages, not last, <i>message sequence</i> /LAST for more messages, the last	2
M	20C	Sender's Message Reference	:SEME//reference CDCP	4
M	23G	Function of the Message	PENA	5
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xxx (actual date and time)	6
M	98A	Statement Period	:STAT//yyyymmdd (date of statement)	6
M	22H	Statement Structure Type Indicator	:STST//PENA	7
m	22F	Statement Frequency Indicator	:SFRE//MNTH měsíční	7
m	22F	Complete/Updates Indicator	:CODE//COMP	7
M	97A	Account	:SAFE//NONREF	13
M	17B 17B	Activity Flag	:ACTI//Y :ACTI//N zero number of records in the report	14
M	16A	End of Block	GENL	15
End of Sequence A General Information				

Optional Repetitive Sequence D Penalties				
M	16R	Start of Block	PENA	70
O	69A	Statement Period	:STAT//yyyymmdd/yyyymmdd	71
M	22F	Complete/Updates Indicator	:CODE//CURR	72
M	95P	Account Servicer/Depository	:ASDP//UNIYCZPPXXX	73
Optional Repetitive Subsequence D1 Penalties per Currency for a Party				
M	16R	Start of Block	PENACUR	74
O	11A	Currency of Penalties	:PECU//currency of penalty	75
O	98A	Payment Date	:PAYD//YYYYMMDD (payment date)	0
M	95P 95R	Related Party	:REPA//BIC participant :REPA/CDCP/Participant code – counterparty of penalty	79
m	95P	Counterparty's Account Servicer/Depository	:CASD//BIC (place of settlement PSET)	79
M	22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the participant in the transaction.	80
O	19A 19A 19A	Aggregated Amount	:AGDE//currency and amount – sum of all netted bilateral amounts – debit amount :AGCR// currency and amount – sum of all netted bilateral amounts – credit amount :GBNT//currency and amount – netted daily position	81
Optional Repetitive Subsequence D1a Penalties per Counterparty				
M	16R	Start of Block	PENACOUNT	82
M	95P 95R	Related Party	:REPA//BIC counterparty :REPA/CDCP/participant's code – counterparty	83
M	22F 22F 22F 22F	Party Capacity Indicator	:TRCA//CSDP CSD Participant :TRCA//ICSD international CSD Specifies the role of the counterparty in the transaction.	83
M	19A	Bilateral Net Amount	:AGNT//currency and amount – The bilateral net amount for a party and counterpart will be the sum of all cash penalties in this currency that this party is entitled to receive from the same counterpart minus the sum of all cash penalties in this currency that are imposed to the party and to be paid to the given counterpart.	85
Optional Repetitive Subsequence D1a1 Penalty Details				
M	16R	Start of Block	PENDET	86
M	20C 20C	Penalty Reference	:PCOM//fee reference :PREF//N/F penalty reference (N-non failing/F-failing + same value as PCOM)	87

M	22H	Penalty Type	:PNTP//LMFP late matching fail penalty	88
M	22H	Indicator	:PNTP//SEFP settlement fail penalty	
M	22H 22H 22H 22H	Calculation Method	:CALM//BOTH – sum :CALM//CASH – based on volume :CALM//MIXE – mixed :CALM//SECU – based on number of securities	88
O	17B	Amount considered for aggregation	17B:CMPU//Y	89
M	19A	Amount Computed	:AMCO//Fee amount	93
M	99A	Number Days	:DAAC//number of days of sanction applied, SEFP="1"	94
Optional Subsequence D1a1B Related Transaction				
M	16R	Start of Block	RELTRAN	112
M	20C 20C 20C	Reference	:ACOW//reference (instruction SEME) :ASFR//reference (transfer ID, if different from the Ultimate ID) :RELA//reference (Ultimate transfer ID)	113
M	16S	End of Block	RELTRAN	130
End of Subsequence D1a1B Related Transaction				
M	16S	End of Block	PENDET	132
End of Subsequence D1a1 Penalty Details				
M	16S	End of Block	PENACOUNT	134
End of Subsequence D1a Penalties per Counterparty				
M	16S	End of Block	PENACUR	136
End of Subsequence D1 Penalties per Currency for a Party				
M	16S	End of Block	PENA	138
End of Sequence D Penalties				

Set up of outgoing/receiving messages

End of Day - all (i.e. instructions and transfers)

Standard MT537 report without fees yes/no

Non-settlement fee report - yes/no

MT599 Free Format Message

Error codes for invalid messages are sent via message MT599.

Set up of outgoing/receiving messages

Separately

Real-time

PART II – EXTERNAL SETTLEMENT

Overview of messages

List of supported SWIFT messages:

Message type	Participant → CSD			CSD → Participant			
	MT540	MT542	MT530	MT544	MT546	MT548	MT578
External Receive Free	X		X	X		X	X
External Deliver Free		X			X	X	X

General rules

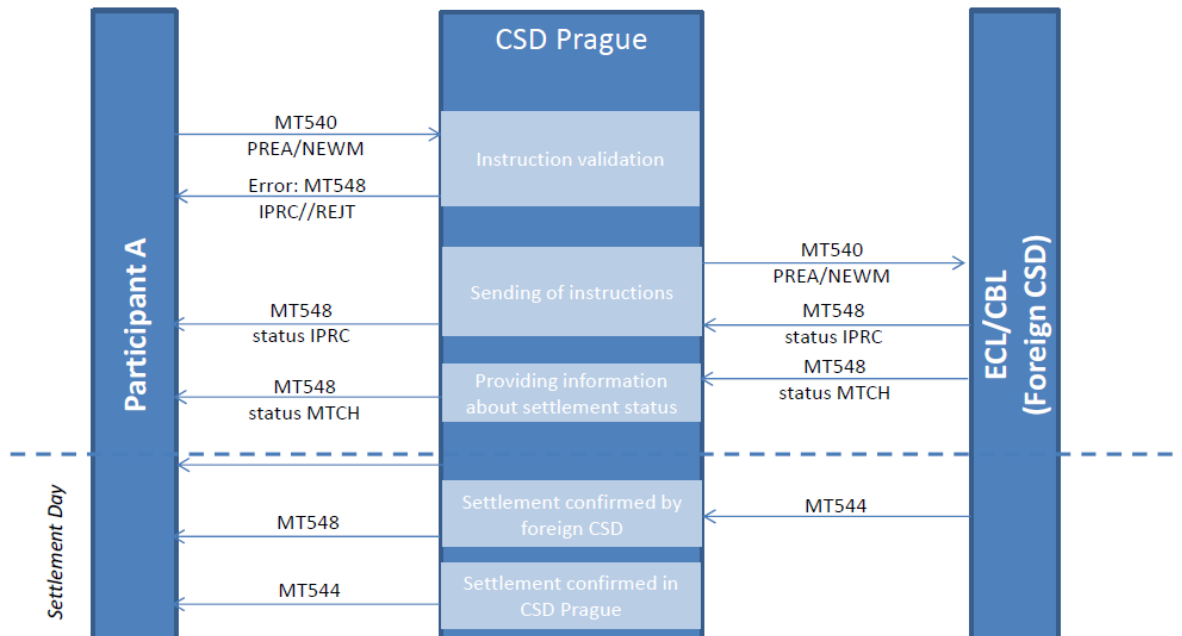
- External settlement supports partial settlement
- Hold/release mechanism is supported for external settlement, both for receive and deliver instructions. Sending release instruction only for a part of a volume to be settled is not supported.
- Instructions for settlement in Slovak CSD can be sent via SWIFT messages, however CSD Prague has to convert these instructions into proprietary communication to Slovak CSD which cause manual intervention and for participant it means not full information about the status of external settlement; instruction in Slovak CSD has filled the field Place of Settlement: CSDSSKBAXXX
- All transfers are only with common code "Home". In case of request to transfer securities with different common code it is necessary to contact Operations department
- Transfers in CREST are always in normal SDRT regime, i.e. 1,5%
- Volume of bond transfers are in FACE amount (nominal value x number of bonds) and it is automatically checked by the system if the value is corresponding to the number of bonds (without partial), otherwise is the instruction reversed

Time schedule

Message	Time
Participant → CSD Prague	
MT540	8:00-16:30 (same value date), 16:30-20:00 (next value date)
MT542	8:00-16:30 (same value date), 16:30-20:00 (next value date)
CSD Prague → Participant	
MT544	within 20 minutes after each settlement cycle
MT546	within 20 minutes after each settlement cycle
MT548	8:00-20:00 real-time
MT578	8:00-20:00 real-time

Message flow

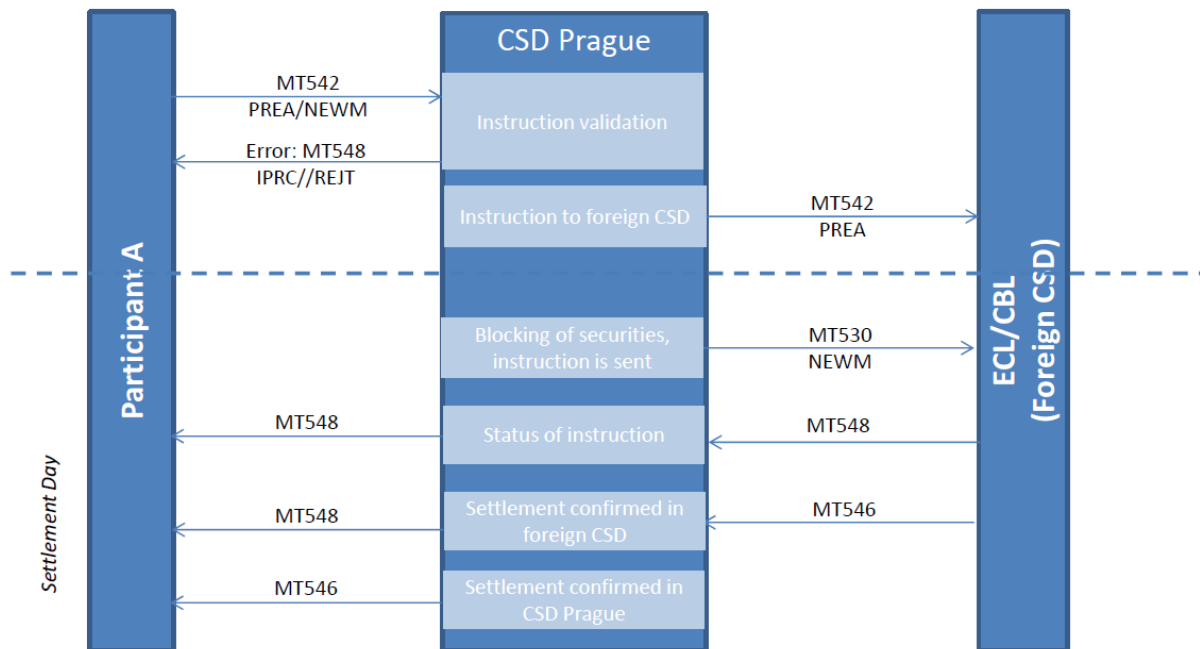
External Transfer – Receive Free



Description of external settlement process for receiving securities in favor of participant's account in CSD Prague – Receive Free Instruction:

1. SWIFT message MT540
 - a. Validation of instruction – invalid message is immediately reversed to participant with error code defining reason – message MT548
2. Resending status of instruction in foreign depository to participant – in case of receiving more statuses CSD Prague sends several MT548 (each with one status code)
3. Successful settlement in a foreign depository is confirmed by MT548 message. Based on the settlement confirmation a corresponding internal transfer is generated in the foreign depository, which is settled in the next one settlement cycle. The settlement of the internal transfer is then confirmed to the participant by MT544 message.
 - a. In the case of partial settlement, the CDCP reports to the participant the settled volume and the remaining volume message MT548, for the successfully settled volume, the corresponding internal transfer is generated, which is settled in the next cycle - MT544 confirmation is sent to the participant

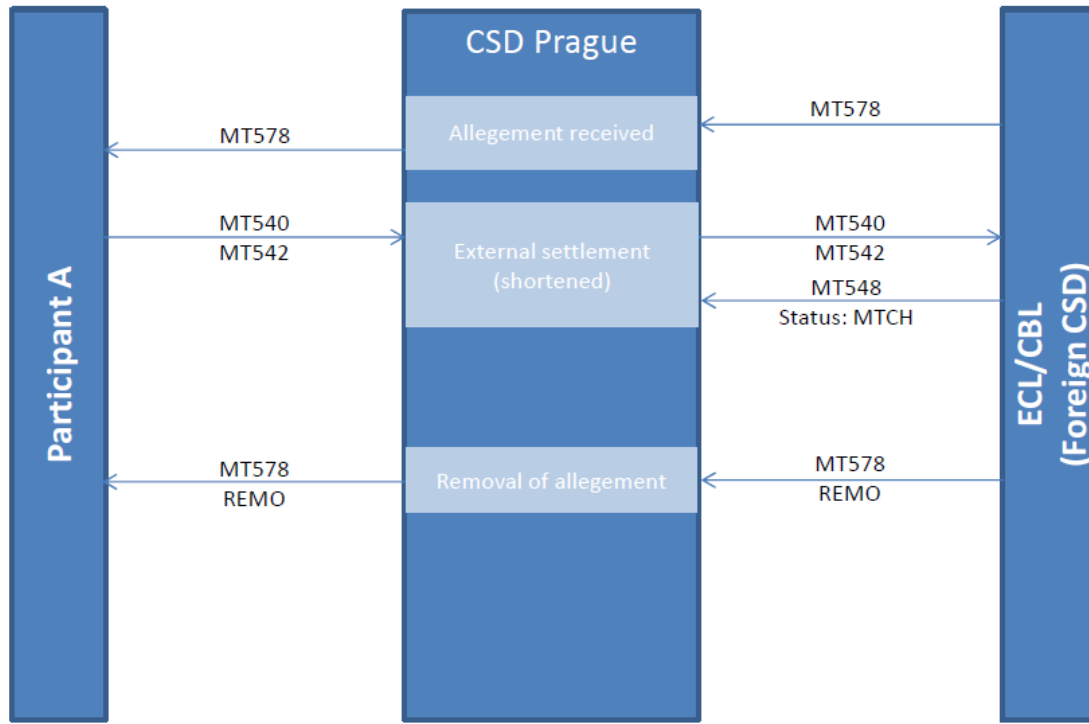
External Transfer – Deliver Free



Description of external settlement process for delivering securities from participant's account in CSD Prague – Deliver Free Instruction:

1. SWIFT message MT542:
 - a. Validation of instruction – invalid message is immediately reversed to participant with error code defining reason – message MT548
2. On ISD if the instruction is in the NEWM status:
 - a. Validation of securities for sub-account 22
 - b. Sending a modification of the instruction to a foreign depository and changing the status from PREA to NEWM
3. Resending status of instruction in foreign depository to participant
4. Successful settlement in a foreign depository is confirmed by MT548 message. Based on the settlement confirmation a corresponding internal transfer is generated, which is settled in the next one settlement cycle. The settlement is then finally confirmed to the subscriber by MT546 message.

External transfer – Allegement



CSD Prague sends message MT578 in case of receiving identical message from foreign CSD. To be able to send this message and to inform participant about counterparty's instruction it is essential that foreign counterparty properly defines the CSD Prague Participant. Recommended identification of local participant is BIC code or proprietary code issued by CSD Prague using data source scheme (e.g. CDCP/xxx where xxx means proprietary code).

I. SWIFT messages sent by participants to CSD Prague

MT540 Receive Free

The instruction is used only for cross border (external) settlement to instruct:

- A new message
- A cancellation of previously sent receive free instruction.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd	15
O	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	15
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	15
M	35B	Identification of the Financial Instrument	ISIN isin	18
M	16S	End of Block	TRADDET	37
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				

Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR/STCO/NPAR :SETR/STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement Code	:PSET//bic11	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Buyer	:BUYR//bic11 :BUYR/CDCP/Client identification :BUYR//Client's name	65
O	20C	Buyer's Alternate ID	:ALTE//Client ID type/Country code/Client ID for regulator :ALTE// LEI ID for regulator	65
M	16S	End of Block	SETPRTY	70
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Agent's Code	:REAG//bic11 :REAG/CDCP/proprietary code	65
O	20U	Agent's Processing Reference	:PROC//reference external number (NORE)	68
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Code	:SELL//bic11 :SELL/dss/Proprietary indication of a foreign CSD	65
O	97A	Counterparty Safekeeping Account	:SAFE//account	66
O	70C	Counterparty Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Deliverer's Custodian Code	:DECU//bic11 :DECU/dss/Proprietary indication of a foreign CSD	65
O	97A	Counterparty Deliverer's Custodian Safekeeping Account	:SAFE//account	66

O	70C	Counterparty Deliverer's Custodian Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Agent's Code	:DEAG//bic11 :DEAG/dss/Proprietary indication of a foreign CSD	65
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	66
O	70C	Counterparty Agent's Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Additional comments:

Place of Settlement (field no. 65)

List of eligible BIC codes is Annex 1 of this document. Recommended format of message for different BIC codes is also provided in this Annex. Instruction with unlisted BIC code will be rejected. List of rejection reasons is mentioned in Annex 2 of this document.

Format BIC11 is used.

Dss – Data Source Scheme – this ID will be used according ISO standards. Relevant codes can be found: https://www.iso20022.org/sites/default/files/media/file/ISO15022_Data_Source_Schemes.pdf. CDCP – dss code for CSD Prague will be used for identification of CSD Prague's participants.

External number (field no. 68)

This field can be used for participant's purpose. This field is transmitted to message sent by CSD Prague to foreign CSD. Equivalent in CSD Prague interface (service mi112) Reference (NORE). If participant does not want to mention the reference, whole sub-sequence should be omitted.

Sample of instruction:

```
:16R:GENL
:20C::SEME//ABC1234567890123
:23G:NEWM
:16S:GENL
:16R:TRADDET
:94B::TRAD//OTCO:98A::SETT//20150220
:98A::TRAD//20150217
:35B:ISIN AT0000652011
:16S:TRADDET
:16R:FIAC
:36B::SETT//UNIT/1000,
:97A::SAFE//102206971085
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:22F::SETR//NPAR
:16R:SETPRTY:16R:SETPRTY
```

:95P::PSET//CEDELULLXXX
:16S:SETPRTY
:16R:SETPRTY
:95Q::BUYR//Jiří Novák
:95S::ALTE//TXID/CZ5704012358
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG/OCSDATWWXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::SELL//BKAUATWWXXX
:16S:SETPRTY
:16S:SETDET

MT542 Deliver Free

The instruction is used only for cross border (external) settlement to instruct:

- A new message
- A cancellation of previously sent receive free instruction.

Hold/release and linking mechanism is currently not available.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC PREA	3
Optional (Mandatory for Cancellation) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
M	20C	Reference of Cancelled Message	:PREV//reference	9
M	16S	End of Block	LINK	11
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	12
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	13
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98A	Settlement Date	:SETT//yyyymmdd	15
O	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	15
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	15
M	35B	Identification of the Financial Instrument	ISIN isin	18
M	16S	End of Block	TRADDET	37
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	38
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	39
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	43
M	16S	End of Block	FIAC	52
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	62

M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	63
O	22F 22F	Settlement Transaction Condition Indicator	:SETR/STCO/NPAR :SETR/STCO/PART	63
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P	Place of Settlement Code	:PSET//bic11	65
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R 95Q	Seller	:SELL//bic11 :SELL/CDCP/Client identification :SELL//Client's name	65
O	20C	Buyer's Alternate ID	:ALTE//Client ID type/Country code/Client ID for regulator :ALTE// LEI ID for regulator	65
M	16S	End of Block	SETPRTY	70
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Agent's Code	:DEAG//bic11 :DEAG/CDCP/proprietary code	65
O	20U	Agent's Processing Reference	:PROC//reference external number (NORE)	68
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Code	:BUYR//bic11 :BUYR/dss/proprietary indication of a foreign CSD	65
O	97A	Counterparty Safekeeping Account	:SAFE//account	66
O	70C	Counterparty Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Receiver's Custodian Code	:RECU//bic11 :RECU/dss/proprietary indication of a foreign CSD	65
O	97A	Counterparty Receiver's Custodian Safekeeping Account	:SAFE//account	66
O	70C	Counterparty Receiver's Custodian Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70

End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	64
M	95P 95R	Counterparty Agent's Code	:REAG//bic11 :REAG/dss/proprietary indication of a foreign CSD	65
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	66
O	70C	Counterparty Agent's Narrative	:PACO//narrative	69
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Additional comments:

Place of Settlement (field no. 65)

List of eligible BIC codes is Annex 1 of this document. Recommended format of message for different BIC codes is also provided in this Annex. Instruction with unlisted BIC code will be rejected. List of rejection reasons is mentioned in Annex 2 of this document.

Format BIC11 is used.

Dss – Data Source Scheme – this ID will be used according ISO standards. Relevant codes can be found: https://www.iso20022.org/sites/default/files/media/file/ISO15022_Data_Source_Schemes.pdf. CDCP dss code for CSD Prague will be used for identification of CSD Prague's participants.

Agent's Processing Reference (field no. 68)

This field can be used for participant's purpose. This field is transmitted to message sent by CSD Prague to foreign CSD. Equivalent in CSD Prague interface (service mi112) is field Reference (NORE). If participant does not want to mention the reference, whole sub-sequence should be omitted.

Sample of instruction:

```
:16R:GENL
:20C::SEME//ABD1234567890123
:23G:NEWM
:16S:GENL
:16R:TRADDET
:94B::TRAD//OTCO
:98A::SETT//20150220
:98A::TRAD//20150217
:35B:ISIN CZ0003511529
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/30000000,
:97A::SAFE//102206971085
:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
::95P::PSET//CEDELULLXXX
:16S:SETPRTY
:16R:SETPRTY
```

:95Q::SELL//Jiří Novák
:95S::ALTE//TXID/CZ5704012358
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//DEUTDEFFXXX
:97A::SAFE//67003
:16S:SETPRTY
:16R:SETPRTY
:95P::BUYR//ABNADEFFXXX
:16S:SETPRTY
:16S:SETDET

MT530 Transaction Processing Command

Modification message MT530 allows to modify the external settlement instruction. Based on successfully received modification message MT530 and the changes made, a real-time MT548 message is sent. If the MT530 message is rejected the MT599 with the reason for the rejection is sent.

For the external settlement it is only possible to change the hold/release value and Partial settlement flag in instruction.

Information on the result of Buy-in settlement is not supported via the MT530 message. It is necessary to use report in xlsx format defined by the ECSDA association.

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G	Function of the Message	NEWM	3
M	97A	Safekeeping Account	:SAFE//RCMA	6
M	16S	End of Block	GENL	7
End of Sequence A General Information				
Mandatory Sequence B Request Details				
M	16R	Start of Block	REQD	8
M	20C	Reference	:PREV//reference (SEME)	9
m	22F 22F	Hold/Release Indicator	:SETT//YPRE (NEWM, TPSB=NEWM) :SETT//NPRE (PREA, TPSB = HOLD)	10
O	22F 22F	Partial Settlement Indicator	:PRTL//NPAR partial settlement is not allowed :PRTL//PART partial settlement is allowed	10
M	16S	End of Block	REQD	16
End of Sequence B Request Details				

Safekeeping Account (field no. 6)

Identification of the asset account that was specified in the transaction settlement instruction (or modified by previously sent and correctly received MT530 modification service). The asset account cannot be changed for external settlement.

Reference (field no. 9)

External instruction identification – SEME instruction

Hold/Release indicator (field no. 10)

This field is used to hold/confirm (hold/release) the instruction in the foreign depository. The YPRE value means the setting of the release for instruction (NEWM status of the instruction) resp. NPRE means hold (PREA status of the instruction).

Set up of outgoing/receiving messages

Real-time only

II. SWIFT messages sent by CSD Prague to participants

MT544 Receive Free Confirmation

The message is used for the final confirmation of the settlement in the foreign depository and is sent at the moment of the settlement of the internal transfer in the CDCP. The internal transfer is always settled in the closest following settlement cycle after receiving the confirmation from the foreign depository.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G	Function of the Message	NEWM	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xx x (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//540	8
m	20C	Related Reference	:RELA// reference MT540 (SEME)	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADEDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	14
O	94L	Place of Clearing	:CLEA//LEI CCP	14
M	98C	Effective Settlement Date	:ESET//yyyymmdd	14
O	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN isin //Financial Instrument Short Name	17
M	16S	End of Block	TRADEDET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//UNIT/quantity in units	36

			:ESTT//FAMT/quantity in face amount	
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61
M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//bic11	63
m	20C	Processing Reference	:PROC//reference (ultimate transfer ID)	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95Q	Buyer	:BUYR//Client's name	63
O	20C	Buyer's Alternate ID	:ALTE//Client ID type/Country code/Client ID for regulator :ALTE// LEI ID for regulator	63
M	16S	End of Block	SETPRTY	70
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Agent's Code	:REAG//bic11 :REAG/CDCP/proprietary code of participant	63
m	20C	Agent's Processing Reference	:PROC//reference	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Counterparty Code	:SELL//bic11 :SELL/dss/proprietary indication of a foreign CSD	63
O	97A	Counterparty Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62

M	95P 95R	Counterparty Deliverer's Custodian Code	:DECU//bic11 :DECU/dss/proprietary indication of a foreign CSD	63
O	97A	Counterparty Deliverer's Custodian Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Deliverer's Custodian Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Counterparty Agent's Code	:DEAG//bic11 :DEAG/dss/proprietary indication of a foreign CSD	63
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Agent's Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

Narrative:

Settlement Transaction Condition Indicator (field no. 61)

Specifies the instruction value requested by the participant. It may differ from the final state, ie if the participant agrees to partial settlement and the counterparty does not agree, the value PART is stated in the confirmation, but the transfer could not be split in the foreign depository.

MT546 Deliver Free Confirmation

The message is used to confirm the delivery of securities free of payment to the counterparty.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G	Function of the Message	NEWM	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xx x (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	6
m	13A	Linked Transaction	:LINK//542	8
m	20C	Related Reference	:RELA//related reference	9
M	16S	End of Block	LINK	10
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	11
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	12
O	94B	Place of Trade	:TRAD//XXXX/place of trade	13
O	94L	Place of Clearing	:CLEA//LEI CCP	13
M	98C	Effective Settlement Date	:ESET//yyyymmdd	14
O	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	14
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	14
M	35B	Identification of the Financial Instrument	ISIN isin //Financial Instrument Short Name	17
M	16S	End of Block	TRADDET	34
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	35
M	36B 36B	Quantity of Settled Financial Instrument	:ESTT//UNIT/quantity in units :ESTT//FAMT/quantity in face amount	36
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	41
M	16S	End of Block	FIAC	50
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	60
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	61

M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	61
Mandatory Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Place of Settlement Code	:PSET//bic11	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95Q	Seller	:SELL//bic11	63
O	20C	Buyer's Alternate ID	:ALTE//Client ID type/Country code/Client ID for regulator :ALTE// LEI ID for regulator	63
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Agent's Code	:DEAG//bic11 :DEAG/CDCP/proprietary code	63
m	20C	Agent's Processing Reference	:PROC//reference	66
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Counterparty Code	:BUYR//bic11 :BUYR/dss/proprietary indication of a foreign CSD	63
O	97A	Counterparty Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P 95R	Counterparty Receiver's Custodian Code	:RECU//bic11 :RECU/dss/proprietary indication of a foreign CSD	63
O	97A	Counterparty Receiver's Custodian Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Receiver's Custodian Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	62
M	95P	Counterparty Agent's Code	:REAG//bic11	63

	95R		:REAG/dss/proprietary indication of a foreign CSD	
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	64
O	70C	Counterparty Agent's Narrative	:PACO//narrative	67
M	16S	End of Block	SETPRTY	68
End of Subsequence E1 Settlement Parties				
M	16S	End of Block	SETDET	81
End of Sequence E Settlement Details				

MT548 Settlement Status and Processing Advice

The message is used to advise real-time status of a settlement instruction:

- In case of rejection of the instruction by the CDCP
- successful receipt or rejection of a settlement instruction in foreign CSD (CSD Prague does not confirm receiving of message; in case of rejection MT599 is sent)
- acknowledgement or rejection of settlement cancellation instruction;
- settlement instruction status report;

Information on the creation and status of the internal transfers are not provided via SWIFT for external settlement, only the final settlement, whether receive free or deliver free conditions the sending of final confirmations.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G	Function of the Message	INST CAST	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xx x (actual date and time)	4
Mandatory Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A	Linked Message	:LINK//540 or 542	6
M	20C	Reference of Related or Cancelled Message	:RELA//reference SEME	7
M	16S	End of Block	LINK	8
End of Subsequence A1 Linkages				
Mandatory Subsequence A2 Status				
M	16R	Start of Block	STAT	9
M	25D 25D 25D 25D 25D 25D	Cancellation Processing Status Inferred Matching Status Instruction Processing Status Matching Status Settlement Status Processing Change Command Status	:CPRC//status :INMH//status :IPRC//status :MTCH//status :SETT//status :TPRC//status	10
Optional Subsequence A2a Reason				
M	16R	Start of Block	REAS	11
M	24B 24B 24B 24B 24B 24B	Cancellation Reason Pending Cancellation Reason Denied Reason Unmatched Reason Acknowledgement Reason Pending Reason	:CAND//reason :CANP//reason :DEND//reason :NMAT//reason :PACK//reason :PEND//reason	12

	24B	Pending/Failing Reason	:PENF//reason	
	24B	Pending Processing Reason	:PPRC//reason	
	24B	Rejection Reason	:REJT//reason	
		
M	70D	Reason Narrative	:REAS//narrative	13
M	16S	End of Block	REAS	14
End of Subsequence A2a Reason				
M	16S	End of Block	STAT	15
End of Subsequence A2 Status				
M	16S	End of Block	GENL	16
End of Sequence A General Information				
Mandatory Sequence B Settlement Transaction Details				
M	16R	Start of Block	SETTRAN	17
M	35B	Identification of the Financial Instrument	ISIN isin //Financial Instrument Short Name	19
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	20
M	97A	Client's Safekeeping Account in CSD Prague	:SAFE//RCMA	23
M	22H	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	24
M	22H	Receive/Deliver Indicator	:REDE//DELI or RECE	24
M	22H	Payment Indicator	:PAYM//FREE	24
M	22H	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	24
M	98A	Settlement Date	:SETT//yyyymmdd	25
O	98C	Declared Trade Date/Time	:TRAD//yyyymmdd (trade date)	25
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss (date and time of trade date)	25
Mandatory Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P	Place of Settlement Code	:PSET//bic11	28
m	20C	Reference	PROC (ultimate transfer ID)	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95R 95P 95R	Agent's Code	:REAG//bic11 :REAG/CDCP/proprietary code :DEAG//bic11 :DEAG/CDCP/proprietary code	28
m	20C	Agent's Processing Reference	:PROC//reference	30
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				

Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95R 95P 95R	Counterparty Code	:SELL//bic11 :SELL/CDCP/proprietary code :BUYR//bic11 :BUYR/CDCP/proprietary code	28
O	97A	Counterparty Safekeeping Account	:SAFE//account	29
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95R 95P 95R	Counterparty Custodian's Code	:DECU//bic11 :DECU/CDCP/proprietary code :RECU//bic11 :RECU/CDCP/proprietary code	28
O	97A	Counterparty Custodian's Safekeeping Account	:SAFE//account	29
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
Optional Subsequence B1 Settlement Parties				
M	16R	Start of Block	SETPRTY	27
M	95P 95R 95P 95R	Counterparty Agent's Code	:DEAG//bic11 :DEAG/CDCP/proprietary code :REAG//bic11 :REAG/CDCP/proprietary code	28
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	29
M	16S	End of Block	SETPRTY	31
End of Subsequence B1 Settlement Parties				
M	16S	End of Block	SETTRAN	32
End of Sequence B Settlement Transaction Details				

Reference of Related or Cancelled Message (field no. 7)

Field contains information about status of instruction in foreign CSD, then qualifier RELA is used. In case of instruction cancellation, qualifier PREV is used (original reference of cancelled instruction).

Reference (field no. 30)

Ultimate ID of the internal transfer generated for relevant external settlement instruction.

MT578 Settlement Allegement

The message MT578 is used to inform customers of any existing non-matched counterparty instruction, which exists at the foreign depository. The instruction from the customer himself is missing or could not be successfully matched.

Swift message type content

Status	Tag	Field Name	Content	No.
Mandatory Sequence A General Information				
M	16R	Start of Block	GENL	1
M	20C	Sender's Message Reference	:SEME//reference	2
M	23G 23G 23G	Function of the Message	NEWM CANC REMO	3
m	98E	Preparation Date/Time	:PREP//yyyymmddhhmmss,xx x (actual date and time)	4
Optional (Mandatory for Cancellation or Removal) Subsequence A1 Linkages				
M	16R	Start of Block	LINK	5
m	13A	Linked Message	:LINK//540 or 542	7
M	20C 20C	Reference of Alleged or Cancelled Message	:RELA//reference :PREV//reference	8
M	16S	End of Block	LINK	9
End of Subsequence A1 Linkages				
M	16S	End of Block	GENL	10
End of Sequence A General Information				
Mandatory Sequence B Trade Details				
M	16R	Start of Block	TRADDET	11
M	98A	Settlement Date	:SETT//yyyymmdd	13
O	98A	Declared Trade Date/Time	:TRAD//yyyymmdd	13
O	98C	Declared Trade Date/Time	:TRAD//yyyymmddhhmmss	13
M	35B	Identification of the Financial Instrument	ISIN isin //Financial Instrument Short Name	16
M	22H	Receive/Deliver Indicator	:REDE//DELI or RECE	31
M	22H	Payment Indicator	:PAYM//FREE	31
M	16S	End of Block	TRADDET	32
End of Sequence B Trade Details				
Mandatory Sequence C Financial Instrument/Account				
M	16R	Start of Block	FIAC	33
M	36B 36B	Quantity of Financial Instrument to be Settled	:SETT//UNIT/quantity in units :SETT//FAMT/quantity in face amount	34

M	97A	Safekeeping Account	:SAFE//XXXXX CDCP account number in the foreign depository	37
M	16S	End of Block	FIAC	46
End of Sequence C Financial Instrument/Account				
Mandatory Sequence E Settlement Details				
M	16R	Start of Block	SETDET	56
M	22F	Type of Settlement Transaction Indicator	:SETR//XXXX settlement type of transaction	57
M	22F	Settlement Transaction Condition Indicator	:STCO//NPAR :STCO//PART	57
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P	Place of Settlement Code	:PSET//bic11	59
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P 95R 95P 95R	Counterparty Code	:BUYR//bic11 :BUYR/CDCP/proprietary code :SELL//bic11 :SELL/CDCP/proprietary code	59
O	97A	Counterparty Safekeeping Account	:SAFE//account	60
O	70C	Counterparty Narrative	:PACO//narrative	63
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P 95R 95P 95R	Counterparty Custodian's Code	:RECU//bic11 :RECU/CDCP/proprietary code :DECU//bic11 :DECU/CDCP/proprietary code	59
O	97A	Counterparty Custodian's Safekeeping Account	:SAFE//account	60
O	70C	Counterparty Custodian's Narrative	:PACO//narrative	63
M	16S	End of Block	SETPRTY	64
End of Subsequence E1 Settlement Parties				
Optional Subsequence E1 Settlement Parties				
M	16R	Start of Block	SETPRTY	58
M	95P 95R 95P 95R	Counterparty Agent's Code	:REAG//bic11 :REAG/CDCP/proprietary code :DEAG//bic11 :DEAG/CDCP/proprietary code	59
O	97A	Counterparty Agent's Safekeeping Account	:SAFE//account	60
O	70C	Counterparty Agent's Narrative	:PACO//narrative	63
M	16S	End of Block	SETPRTY	64

End of Subsequence E1 Settlement Parties			
M	16S	End of Block	SETDET
End of Sequence E Settlement Details			

Additional comments:

Reference of Alleged or Related Message (field no. 7)

Field contains reference of Alleged instruction in foreign CSD or reference of cancelled/removed instruction.

Sample of message:

```
:16R:GENL
:20C::SEME//ABH1234567890123
:23G:NEWM
:98C::PREP//20150217111000,856
:16R:LINK
:13A::LINK//540
:20C::RELA//112233445566
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A::SETT//20150220
:98A::TRAD//20150217
:35B:ISIN LU0122624777
//CPI FIM
::22H::PAYM//FREE
::22H::REDE//RECE
:16S:TRADDET
:16R:FIAC
:36B::SETT//UNIT/100,
::97A::SAFE/ 14637:16S:FIAC
:16R:SETDET
:22F::SETR//TRAD
:16R:SETPRTY
:95P::PSET//MGTCBEBEECL
:16S:SETPRTY
:16R:SETPRTY
::95R::REAG/ EGSP/12345
:16S:SETPRTY
:16R:SETPRTY
::95P::DEAG//BACXCZPPXXX
:16S:SETPRTY
:16S:SETDET
```

MT599 Free Format Message

The message is used in case that the message does not meet CSD Prague's condition for processing.

Swift message type content

Status	Tag	Field Name	Content	No.
M	20	Transaction Reference Number	reference	1
m	21	Rejected Message Reference	reference	2
M	79	Rejection Narrative	REJT REAS//35x	3

Disclaimer

Messages sent from unauthorized subjects or not in specified form will be ignored and CSD Prague is not liable for any consequences caused.

Annex I – Eligible Place of Settlement and recommended format of instruction

PLACE OF SETTLEMENT	DELIVERING / RECEIVING AGENT				SELLER / BUYER			
BIC (PLAC)	BIC (DBIC/RBIC)	Party (DPAR/RPAR)	Account (DACC/RACC)	Narrative (DNAR/RNAR)	BIC (SBIC/BBIC)	Party (SPAR/BPAR)	Account (SACC/BACC)	Narrative (SNAR/BNAR)
CEDELULLXXX	BIC	CEDE/xxxxx	5 digits		BIC			
OCSDATWWXXX	BIC	OCSD/xxxxxx	6 digits (optional)		BIC			
MGTCBEBEECL	BIC	ECLR/xxxxx	5 digits		BIC			
SICVFRPPXXX	BIC	EGSP/xxxx	2-4 digits		BIC			
CIKBEBBXXX	BIC	CIKB/xxxx	2-4 digits		BIC			
DTCYUS33XXX		DTCYID/xxxx	2-4 digits	ID of AGENT (text) including numeric ID	BIC		recommended	Additional identification (e.g. QL1)
CRSTGB22XXX		CRST/xxxxx	Max. 5 digits or letters		BIC			
KDPWPLPXXX	BIC		7 digits		BIC			
KELRHUHBXXX		KELR/xxxx	4 digits		BIC			
DAKVDEFFXXX	BIC				BIC			
NECINL2AXXX	BIC	EGSP/xxxxx	5 digits		BIC			
CNBACZPPXXX	BIC		5 digits					