


Foreign Currencies

DVP Transactions and Corporate Actions End User Manual

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 June 2020

 V2.1



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Version History

| Version | Author | Revision Date | Revision Description |
|----------------|-----------------|----------------------|---|
| 2.1 | Jimmy Steenhout | 03/01/2020 | If buyer/seller – Paying agent/investor (in scenario of CA without DTA) have defined the same FCA, there is no MT202 created, hence no UETR in MT566. |
| | | | MT564 will not contain ASRF or UETR. |
| | | | WT inx will not contain ASRF but refer to CMONID of the transaction it's linked AFTER. |
| | | | SESE.023 in case of a redemption, will in first stage not mention the cash amount. |
| | | | Textual changes |

1. Introduction

The current End user Manual describes the procedure followed by the NBB-SSS when providing the Foreign currency financial service in accordance with the Terms and Conditions governing the participation in the NBB-SSS. This Manual is intended for:

- DVP transactions in Foreign currencies
- Corporate actions in Foreign currencies if the Issuer or the Paying Agent opts for the NBB-SSS' Foreign currency financial service.

The NBB-SSS shall support the settlement of the cash leg in a Foreign currency relating to securities denominated in Foreign currencies registered in the NBB-SSS from Q2 2020 onwards.

This manual will mainly refer to the currently most common messages, being the MT or ISO15022 messages. In case the MX equivalent should be needed, reference is made towards Annex 3, where the comparison between MT and MX messages is listed out.

1.1. Eligible Foreign Currencies

1.1.1. For DVP Transactions

Foreign currencies for which the ECB publishes the exchange rate are eligible. They are listed in annex 5.1.

1.1.2. For Corporate Actions

Foreign currencies for which the ECB publishes the exchange rate and which are supported by the Paying Agent's Foreign currency cash Provider are eligible for Corporate actions.

1.2. FOP with cash part

The DVP instructions in Foreign currency are sent to T2S as FOP with 3 cash fields in the cash part:

- Currency
- Cash amount
- Debit/credit

T2S treats these cash fields as additional matching fields. This means that, if one participant communicates the cash fields, they must be filled out as well by the counterparty. The currency and the field debit/credit must correspond in both instructions. The amounts can be slightly different, depending on the allowed tolerance amounts for each currency. These tolerance amounts are determined yearly by T2S.

If these fields do not match, the instructions will not match and there is no transaction.

1.3. Different process Foreign currency cash Transactions (DVP in Foreign currency) / Corporate actions

1.3.1. DVP in Foreign currency vs DVP in T2S settlement currency

DVP (delivery versus payment) transactions in Foreign currency do not follow the same process as DVP transactions in T2S settlement currencies. The cash debits and credits for DVP transactions in T2S settlement currencies are executed on the Participants' DCAs (Dedicated Cash Accounts). In case of DVP transactions in Foreign currencies, cash debits and credits entailed by the settlement in the NBB-SSS of securities transactions denominated in Foreign currencies are registered on the Participant's Foreign currency Cash Account (FCA) (see Article 4.3 of the NBB-SSS Terms and Conditions).

1.3.2. Corporate actions in Foreign currency vs corporate actions in T2S settlement currency

Corporate actions in T2S settlement currencies are executed on the T2S platform through Payment Free of Deliveries (PFODs) or, in case of redemption, DVP transactions. All these transactions are instructed between the paying agent/investor's DCA on one side and NBB-SSS' Dedicated Transfer account on the other.

Corporate actions in Foreign currencies shall be executed on the FCA and on the Dedicated Transfer Account (DTA) of the Participants acting as Paying agent and on the FCA of the Participants having a position in the relevant securities. All accounts are declared and maintained in the NBB-SSS application Ramses.

1.3.2.1. Redemption

- Paying Agent:
 - o T2S settlement currencies:
 - PFOD (Payment free of delivery) between Paying Agent's account and issuance account
 - MT564
 - MT566/seev.036
 - o Foreign currencies without NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - MT566
 - Extra frozen day before redemption date
 - o Foreign currencies with NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - MT566

- Investor:

- T2S settlement currencies:
 - DVP between investor's account (DELI) and issuance account
 - MT564
 - MT566

- Foreign currencies without NBB-SSS Foreign currency financial services:
 - FOP DELI with the nominal position of the investor
 - MT564
 - MT566
 - Extra frozen day before redemption date

- Foreign currencies with NBB-SSS Foreign currency financial services:
 - FOP DELI with the nominal position of the investor and cash
 - MT564
 - MT566

1.3.2.2. Coupon/Pool Factor

- Paying Agent:

- T2S settlement currencies:
 - PFOD (Payment free of delivery) between Paying Agent's account and issuance account
 - MT564
 - MT566

- Foreign currencies without NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - Extra frozen day before Corporate action date

- Foreign currencies with NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - MT566

- Investor

- T2S settlement currencies:
 - PFOD (Payment free of delivery) between investor's account (DELI) and issuance account

- MT564
- MT566

- Foreign currencies without NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - Extra frozen day before Corporate action date

- Foreign currencies with NBB-SSS Foreign currency financial services:
 - Nothing (a FOP with 0 nominal and cash is not allowed in T2S)
 - MT564
 - MT566

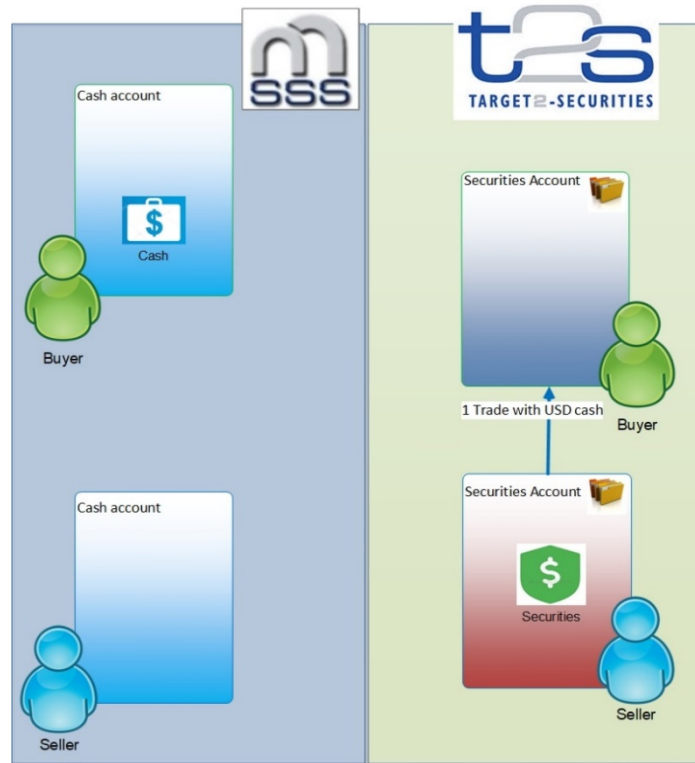
1.4. UETR

The unique end-to-end transaction reference (UETR) is a reference in the SWIFT GPI initiative that allows the user to track a payment from debited to credited party over the SWIFT network. NBB-SSS will implement the UETR code in messages where possible. As this specificity was added to the project at a later stage, some of the UETR implementations may not be active as from to go live in Q2 2020. They will be delivered on best effort basis and, when absent, may be added at a later stage.

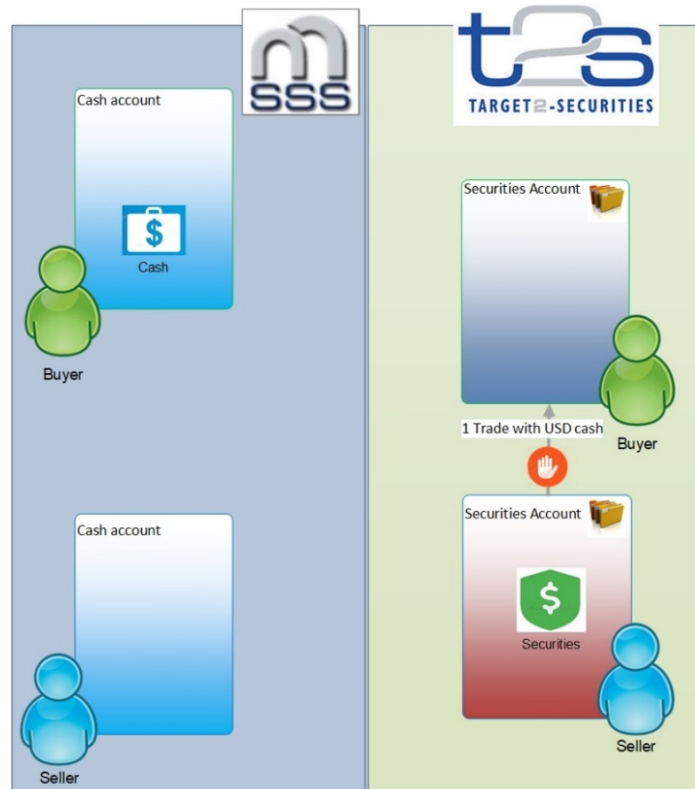
2. Methods

2.1. DVP Transaction in Foreign currency

1. The system detects a trade with Foreign currency cash amount.



An automated rule will immediately set the trade on hold.

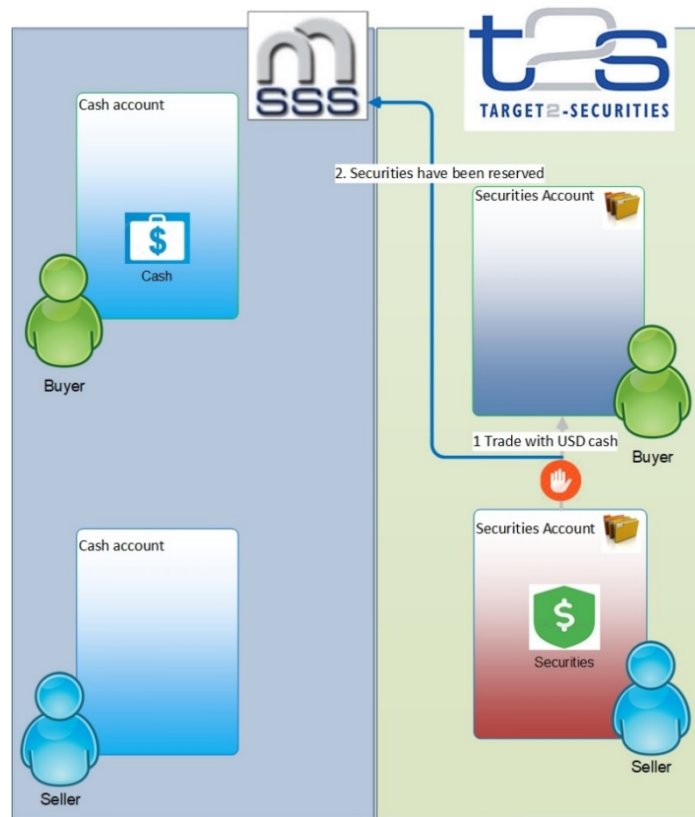


If the instruction is in a Foreign currency that is not accepted by T2S, T2S rejects it immediately.
If the transaction is not eligible for FCA treatment, it is released immediately.

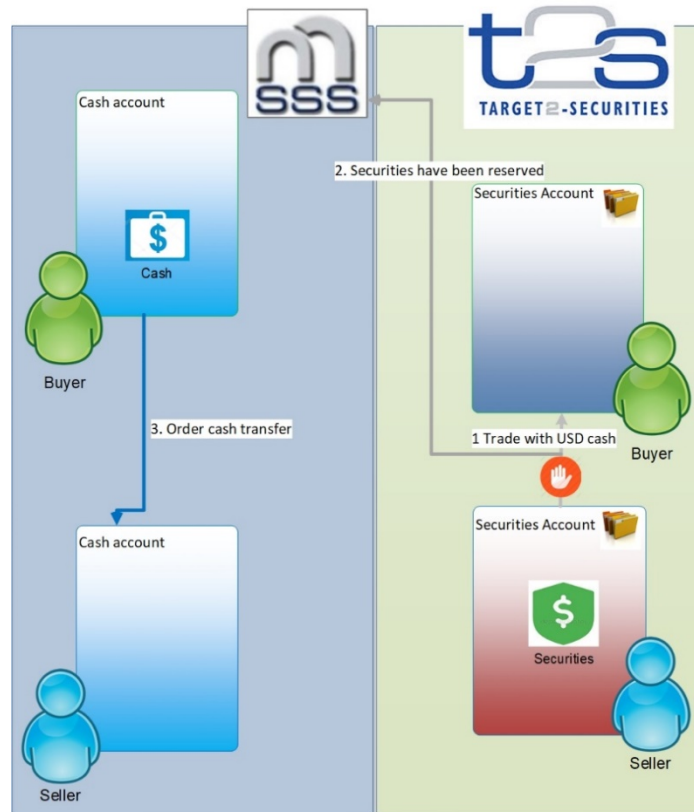
Reasons for non-eligibility:

- The FCA of the buyer and the seller are the same.
- The currency is a T2S currency

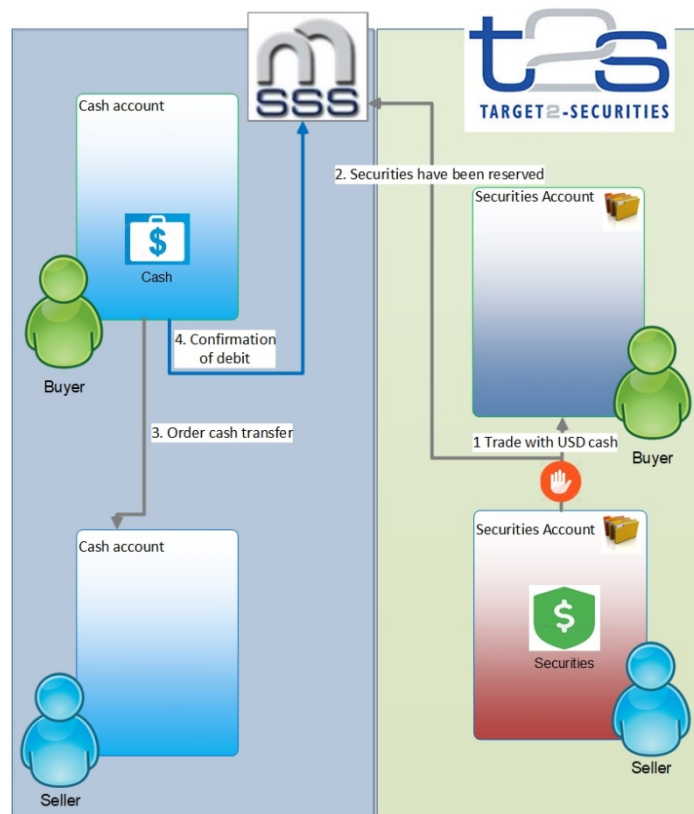
2. T2S informs NBB-SSS when the position has been reserved.



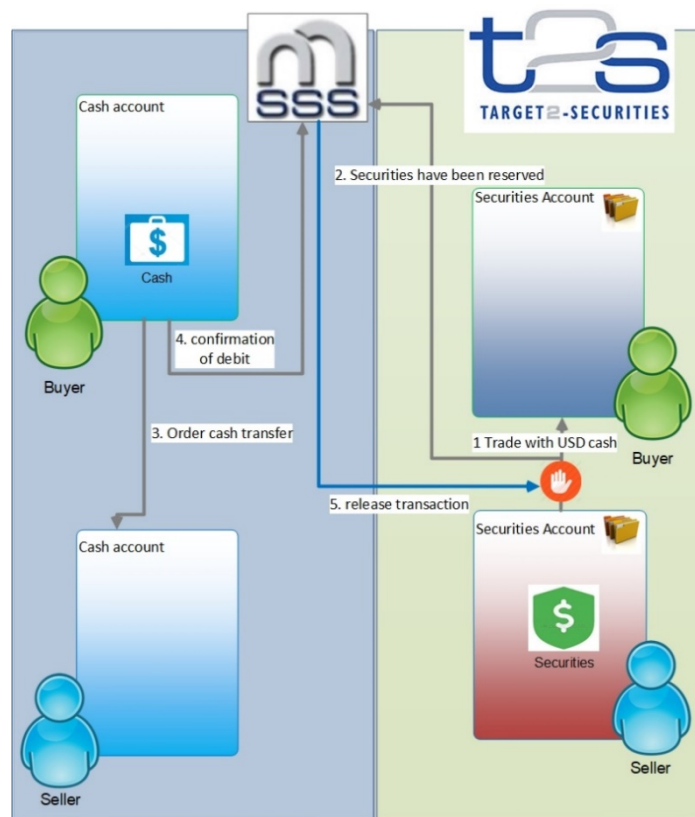
3. NBB-SSS instructs the debit of the buyer's FCA (MT202)



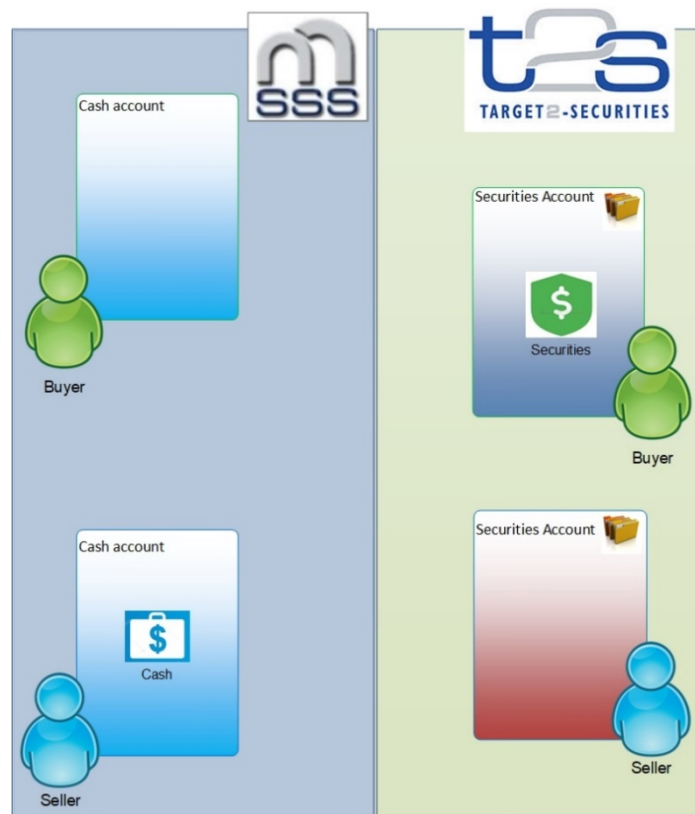
4. NBB-SSS receives confirmation of debit (MT900).



5. NBB-SSS releases the transaction in T2S.



6. DVP completed. Both securities and cash have been delivered.



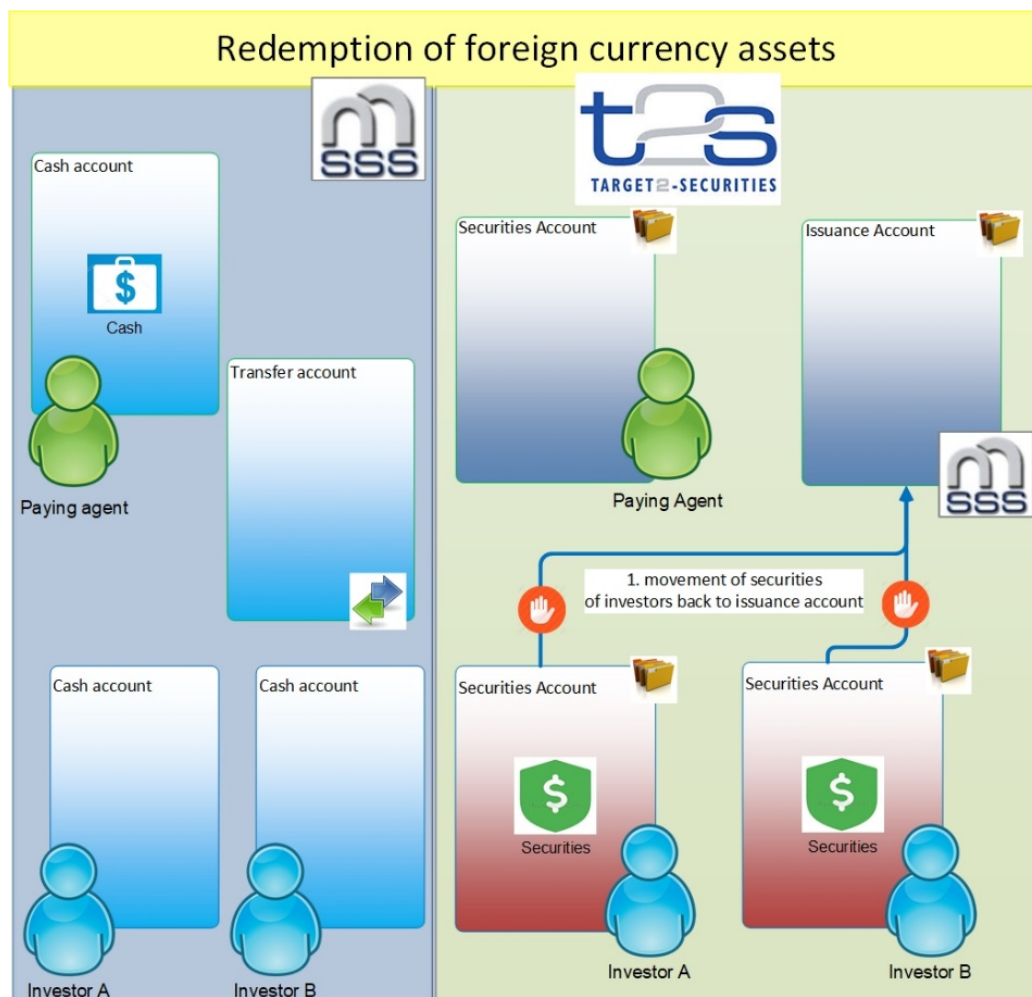
2.2. Corporate Action in Foreign currency

2.2.1. Corporate action payments via a Paying Agent's Dedicated Transfer Account (DTA) – Standard Procedure

The payment of Corporate actions in Foreign currencies (when the NBB-SSS provides the Foreign currency financial service) shall be executed on the FCA and the DT of the Participant acting as Paying Agent and on the FCA of Participants having a position in the relevant securities.

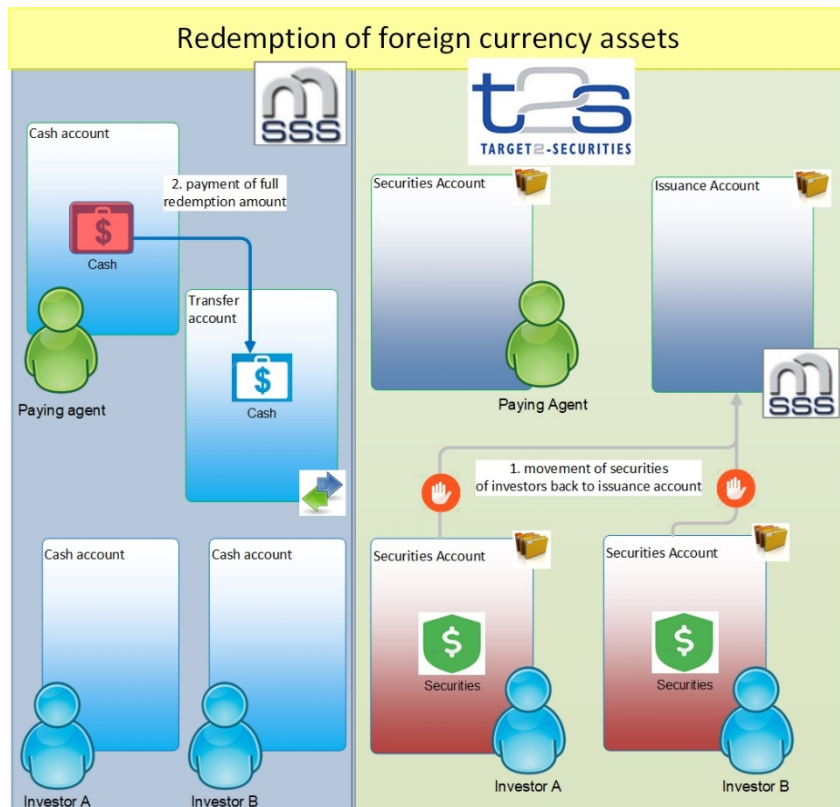
2.2.1.1. Redemptions

1. The system detects a corporate action in Foreign currencies provided the Paying Agent has opted in. The transactions delivering the position from investor's securities account to issuance account¹ are put on hold.

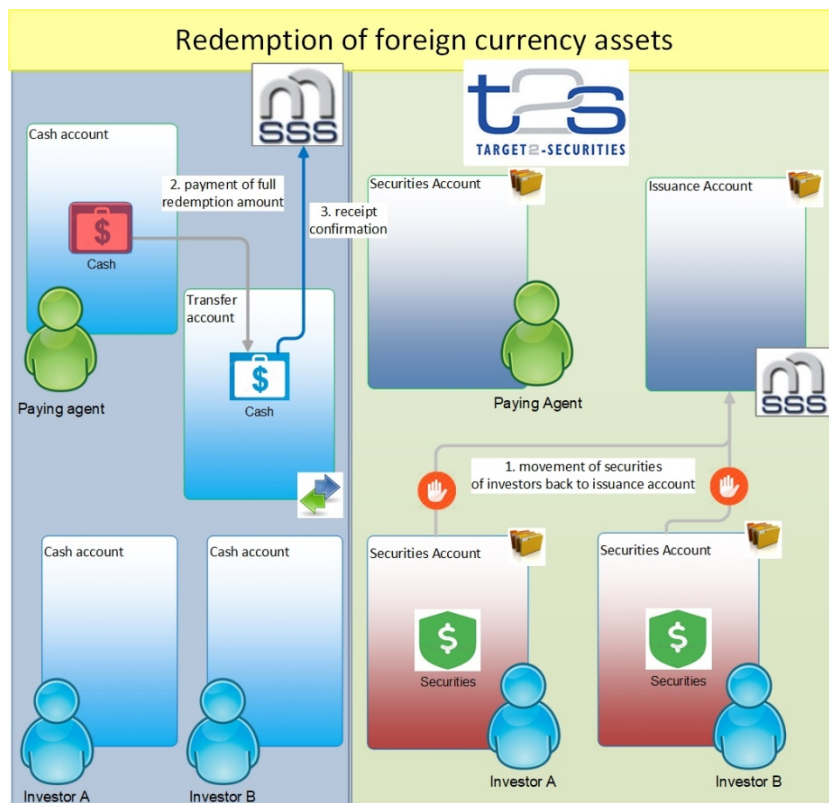


¹ In a later phase, this sese.023 will contain the cash amount

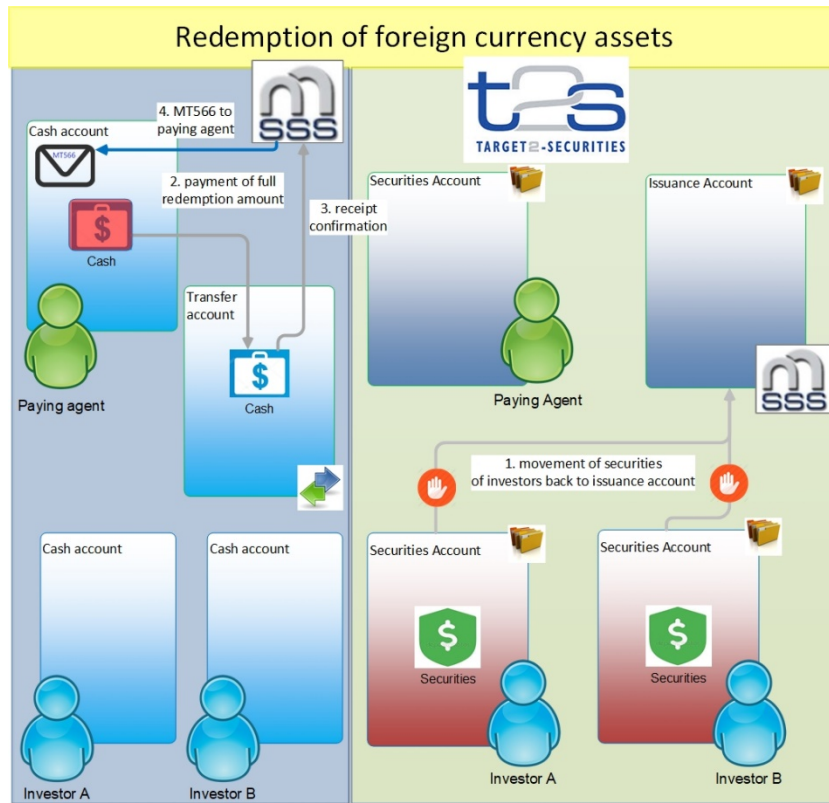
- Cash transfer debiting the Paying Agent's FCA and crediting the Paying Agent's DTA is sent by NBB-SSS (MT202).



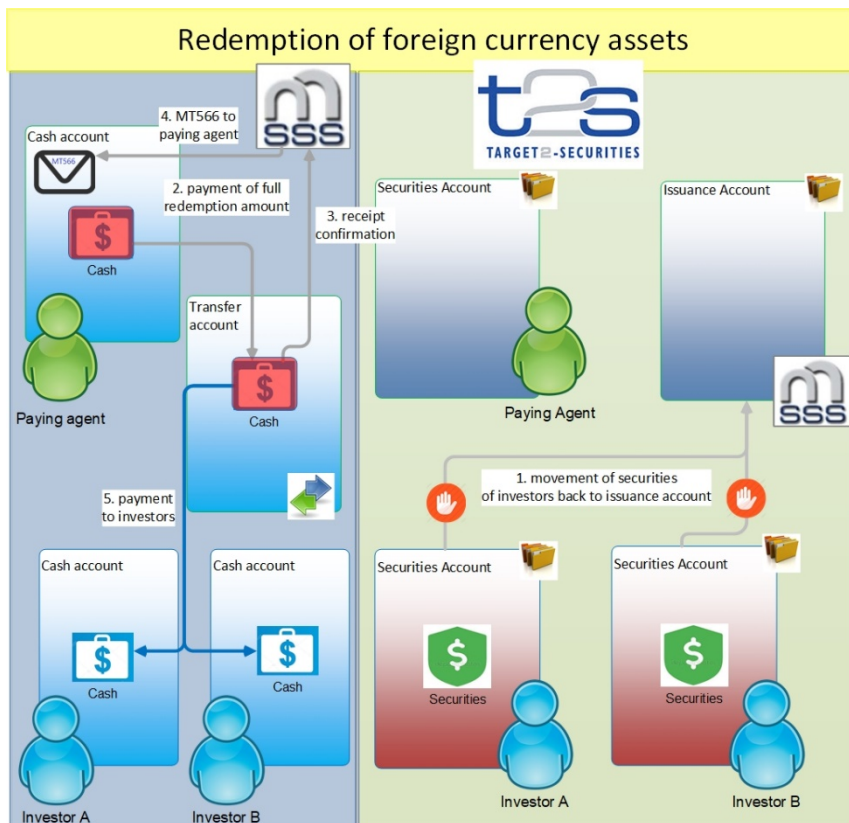
- NBB-SSS receives the confirmation of the credit of the Paying Agent's DTA (MT910).



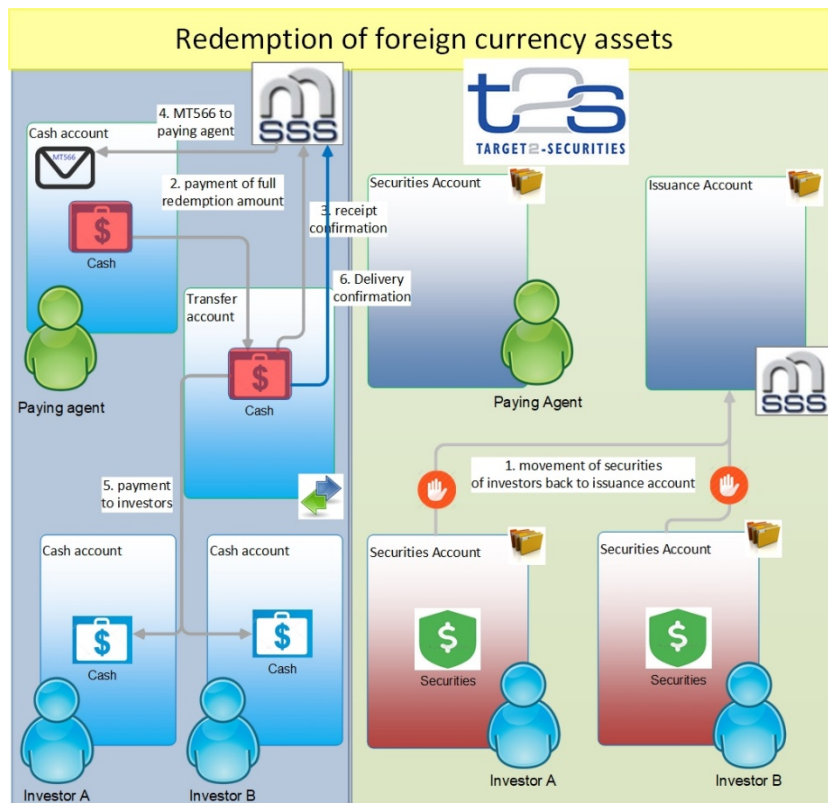
- NBB-SSS sends the Corporate action confirmation (MT566) to the Paying Agent.



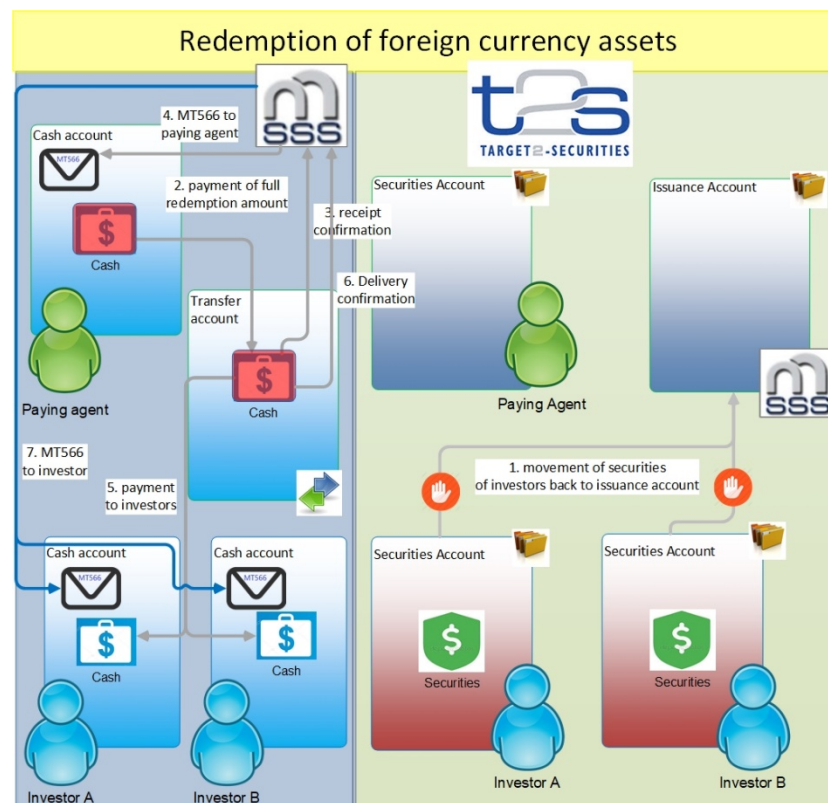
- Cash transfer debiting the Paying Agent's DTA and crediting FCA of Participants having a position in the securities is sent (MT202).



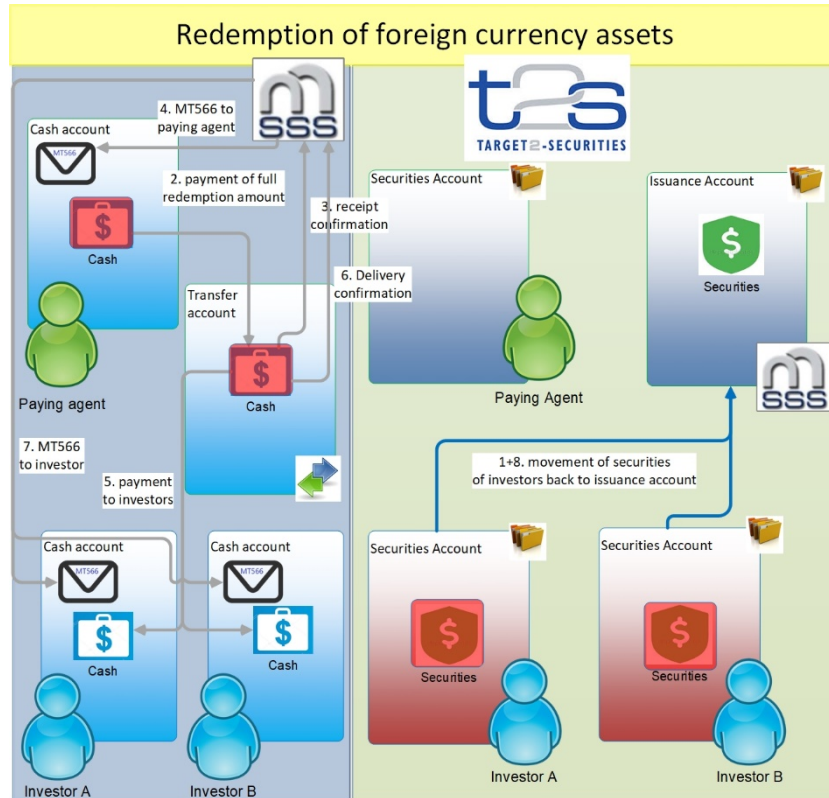
- NBB-SSS receives the debit confirmation for the Paying Agent's DTA (MT900).



- NBB-SSS sends the corporate action confirmation (MT566) to the Participants having a position in the securities.

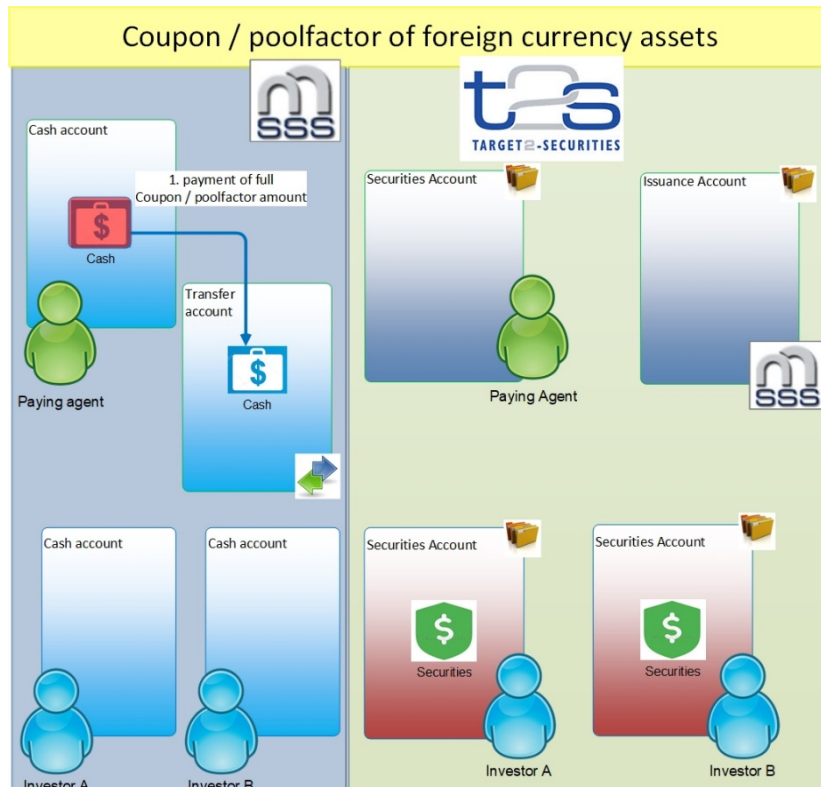


- The Release of the transaction (type "CORP") that moves the position of Participants having a position in the securities to the issuance account is executed.

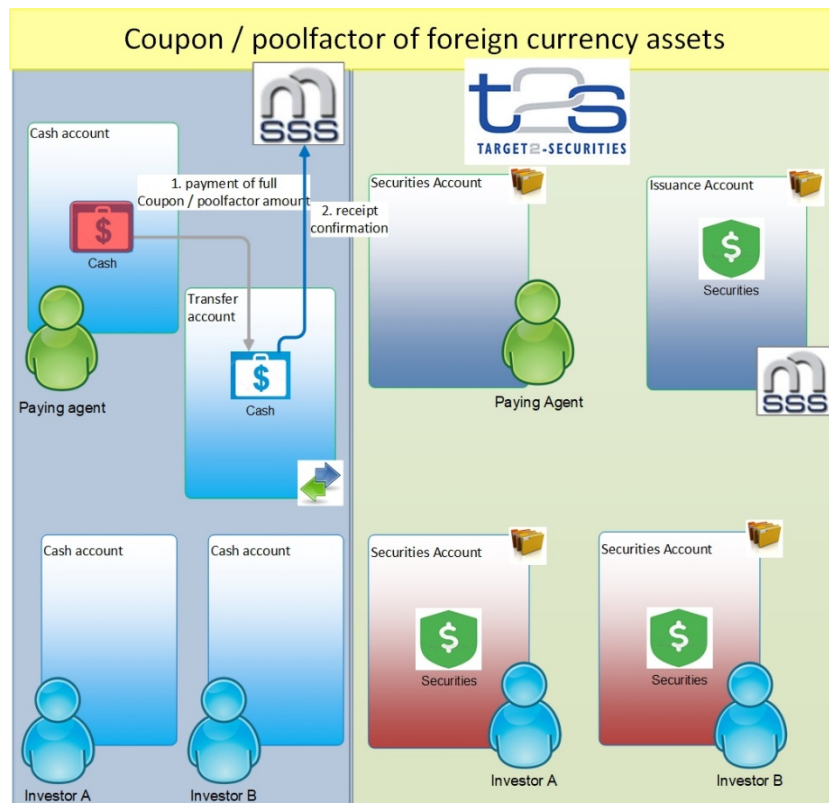


2.2.1.2. Coupons and Pool Factors

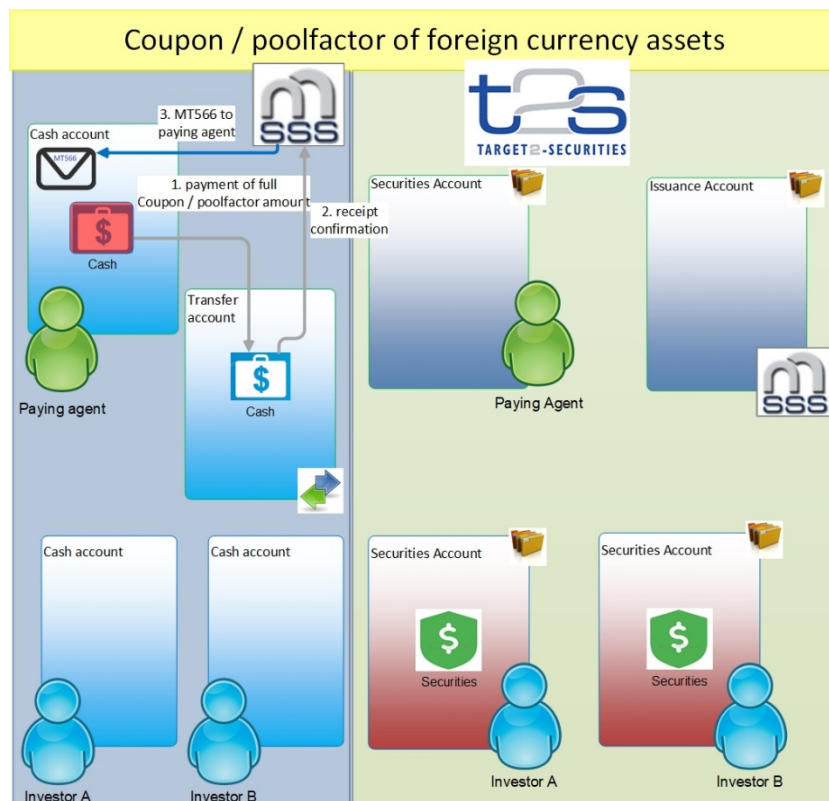
- The cash transfer debiting the Paying Agent's FCA and crediting Paying Agent DTA is sent (MT202).



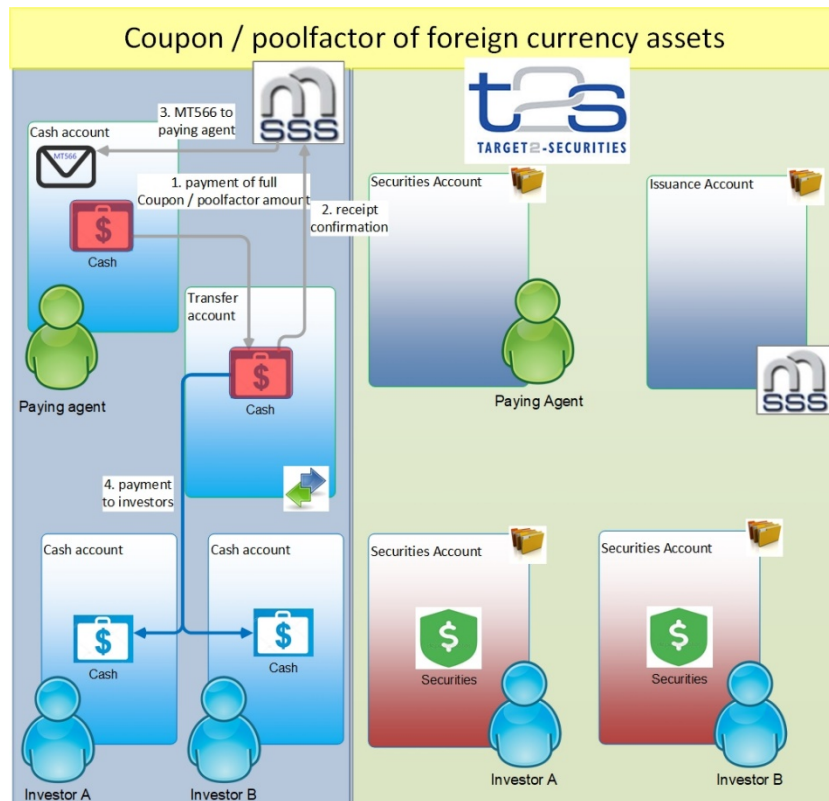
- The NBB-SSS receives the confirmation of credit for the Paying Agent's DTA (MT910).



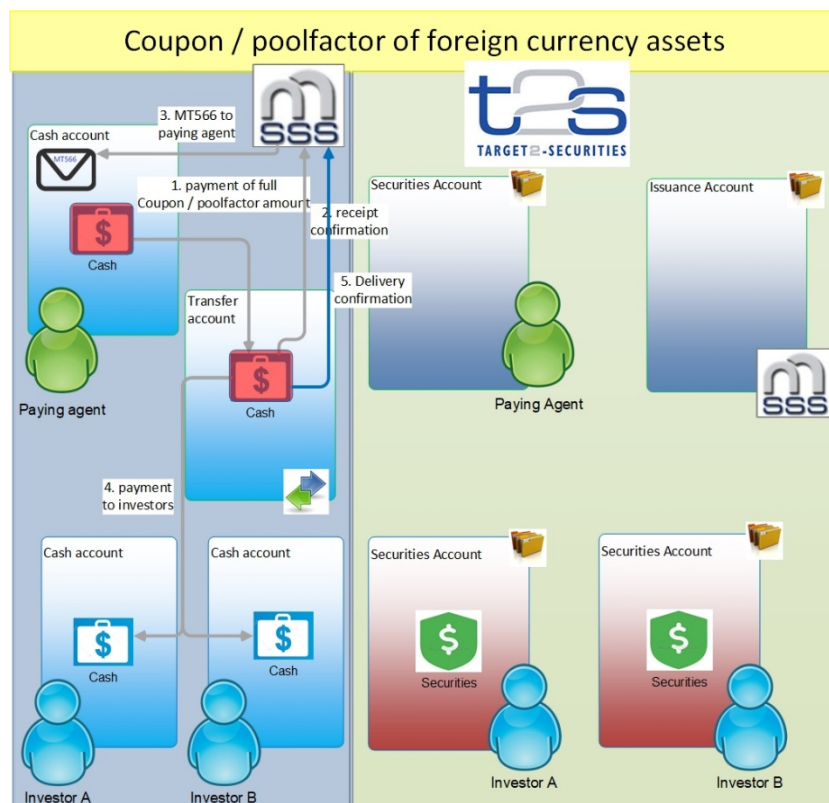
- The NBB-SSS sends the corporate action confirmation (MT566) to the Paying Agent.



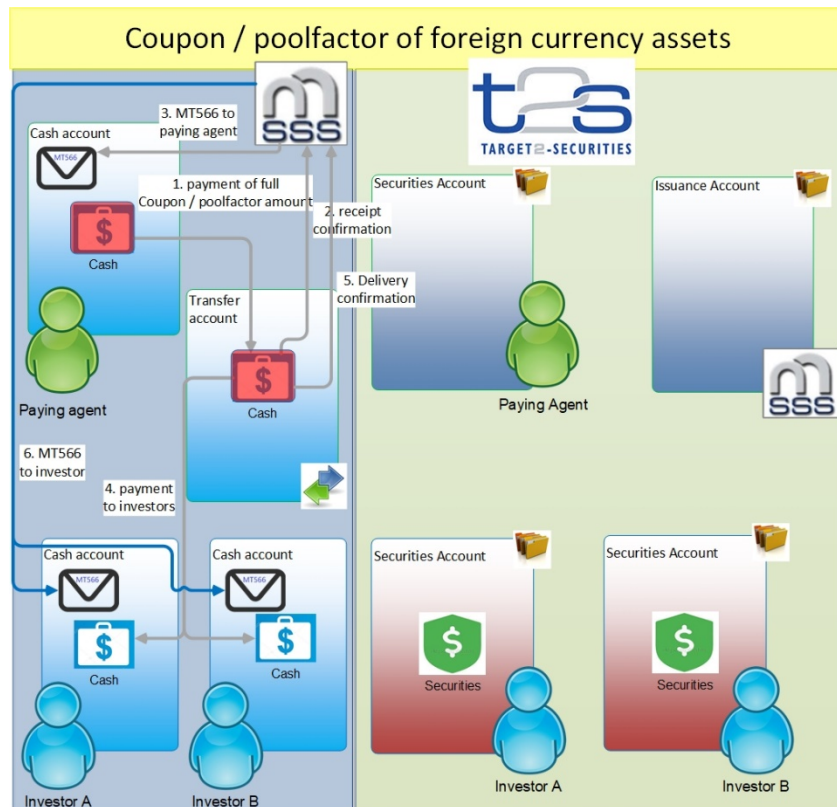
- The NBB-SSS sends the cash transfer debiting the Paying Agent's DTA and crediting FCA of Participants having a position in the securities (MT202).



- The NBB-SSS receives the debit confirmation for Paying Agent's DTA (MT900).



6. The NBB-SSS sends the Corporate action confirmation (MT566) to the Participants having a position in the securities.



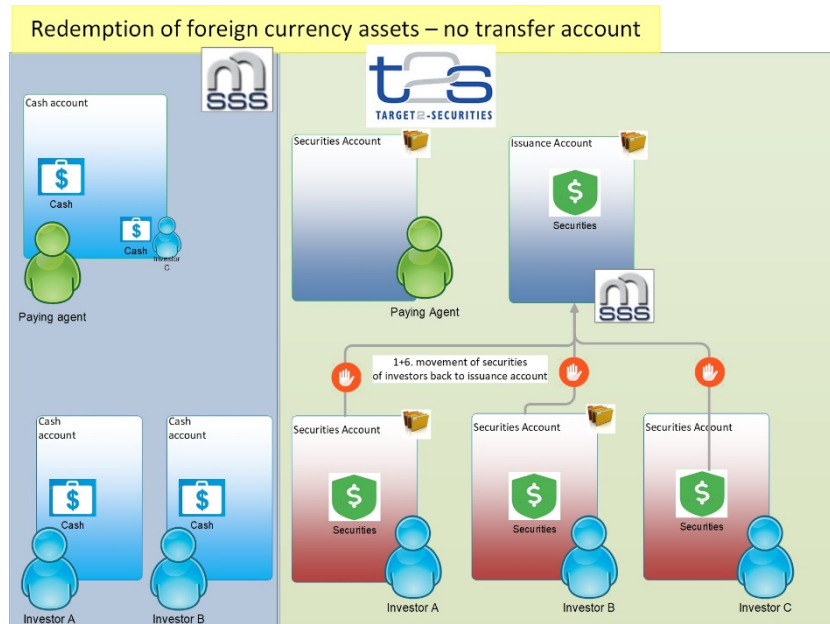
2.2.2. Corporate action payments without the use of a Dedicated Transfer Account (DTA) – Exceptional procedure upon Paying Agent's request.

In exceptional circumstances the NBB-SSS may allow the payment of Corporate actions directly via the Paying Agent's FCA (without DTA).

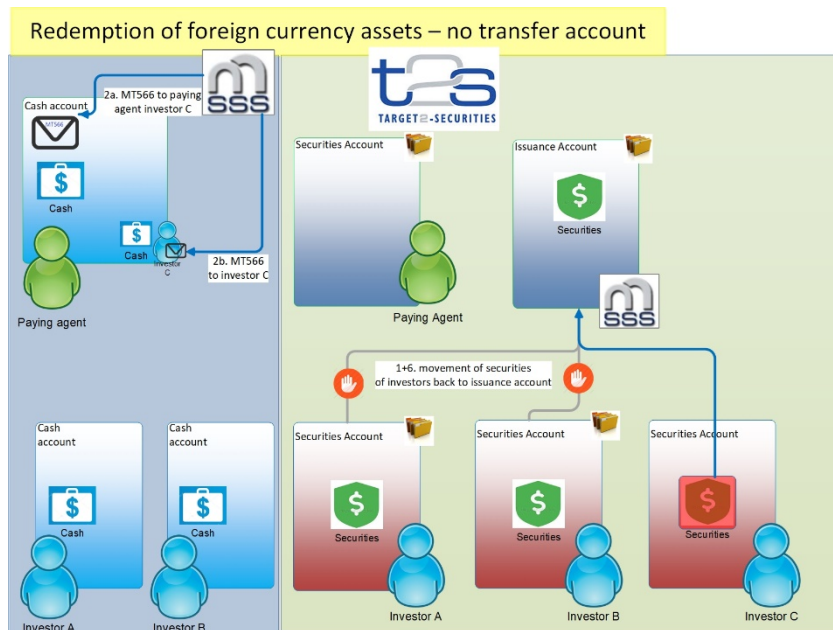
Pro's and Con's of this scenario are listed in chapter 2.2.3.

2.2.2.1. Redemptions

1. When the Paying Agent has opted in the NBB-SSS' Foreign currency financial service the system detects a Corporate action in Foreign currencies. The transactions delivering the position from investor's securities account to issuance account² are put on hold.

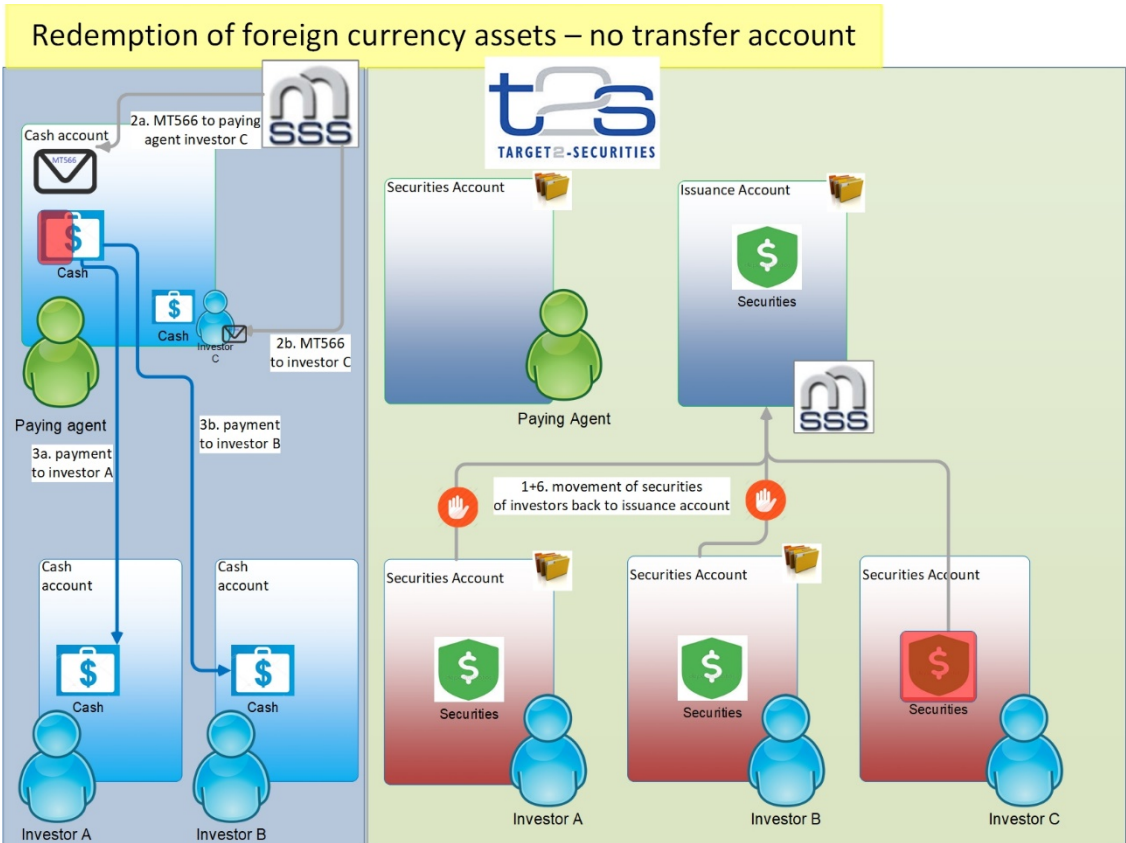
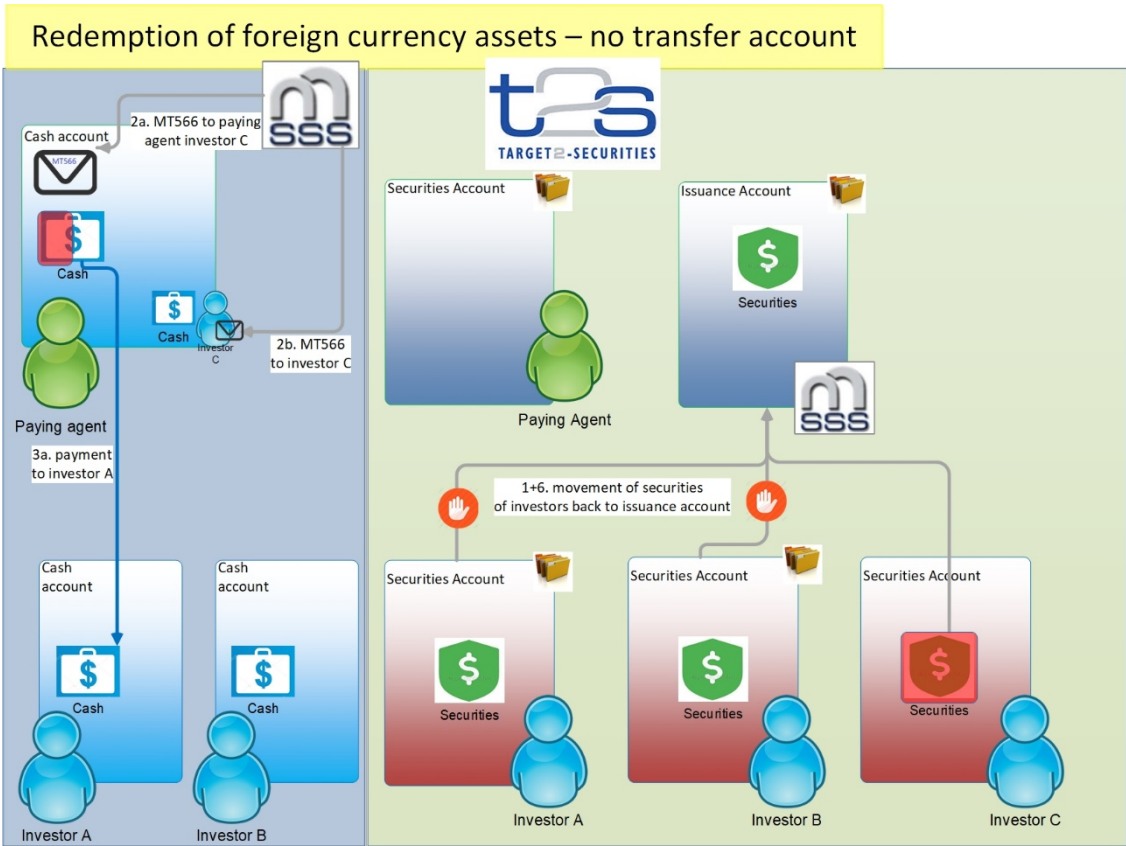


2. NBB-SSS detects that the Paying Agent's FCA to debit is equal to Investor C's FCA to credit, and immediately releases the securities transfer and sends the MT566 to both Paying agent and Investor C without creating a cash transfer.



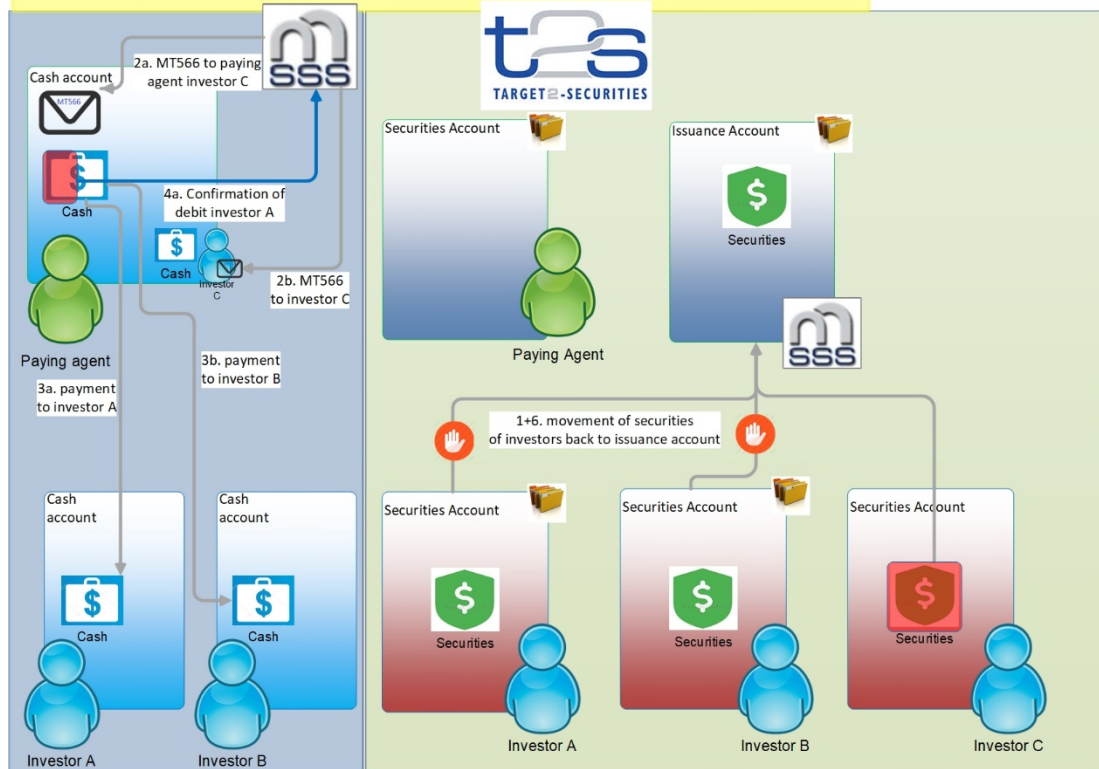
² In the first phase the cash amount will not be filled, this functionality will be added later.

- Cash transfers debiting the Paying Agent's FCA and crediting FCA of Participants having a position in the securities are sent (MT202/pacs.009).



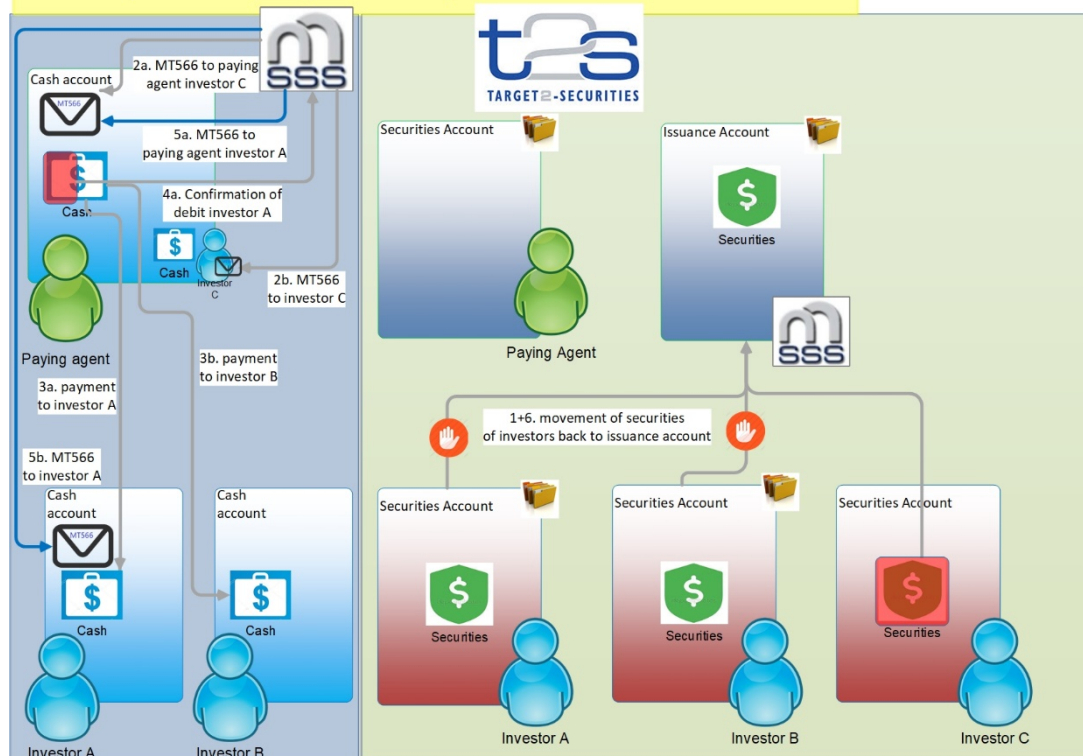
- On the Paying Agent's FCA there is enough money to pay Investor A but not for investor B. NBB-SSS receives the debit confirmation from the Paying Agent's FCA for Investor A (MT900).

Redemption of foreign currency assets – no transfer account

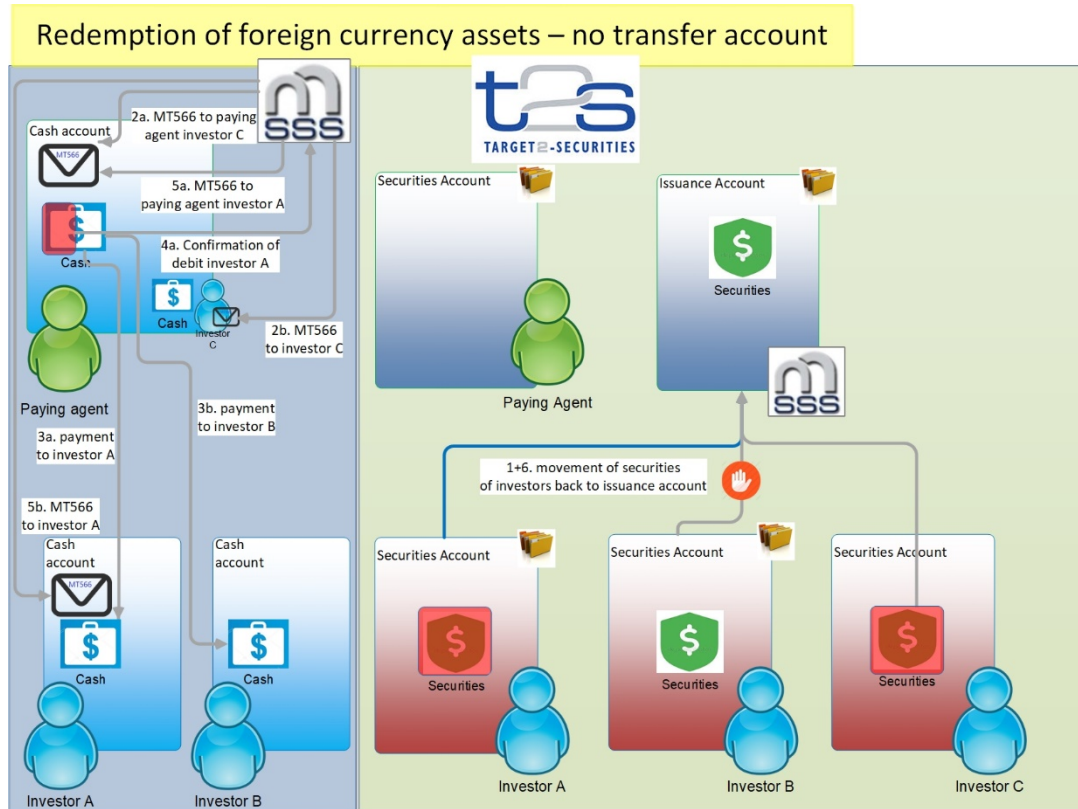


- NBB-SSS sends the corporate action confirmation (MT566/seev.036) to the Paying agent and the investor A.

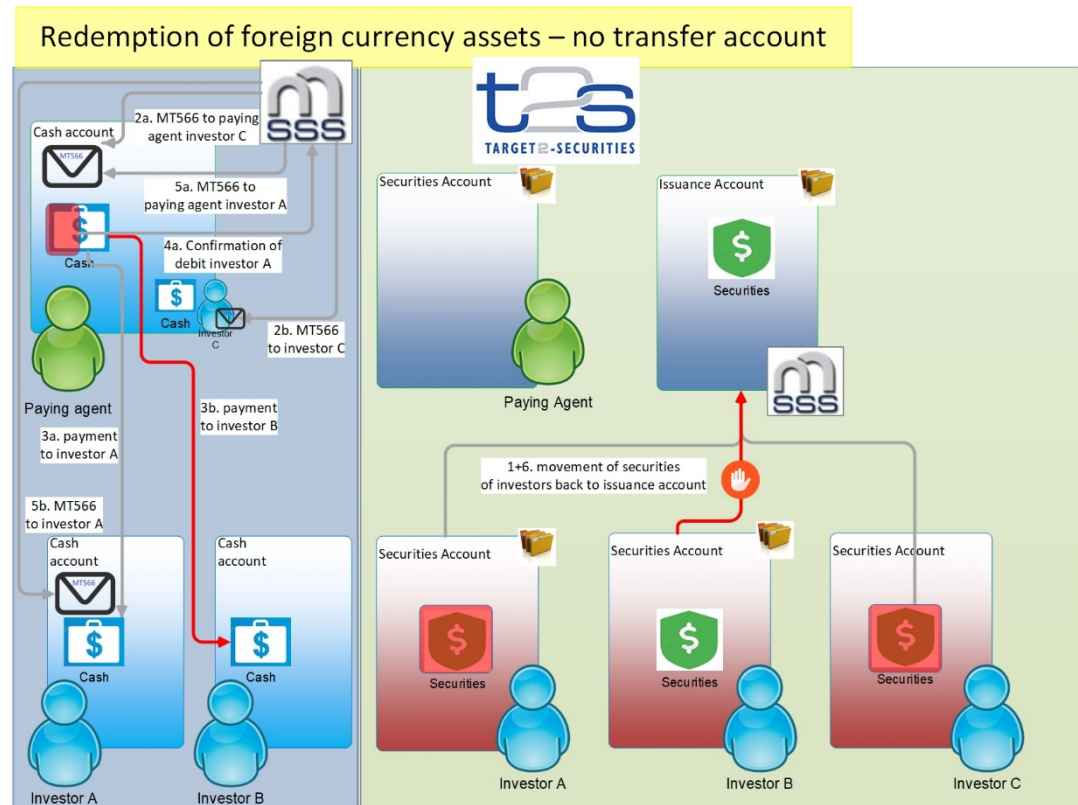
Redemption of foreign currency assets – no transfer account



- The Release of the transaction (type "CORP") that moves the position of Participant A to the issuance account.

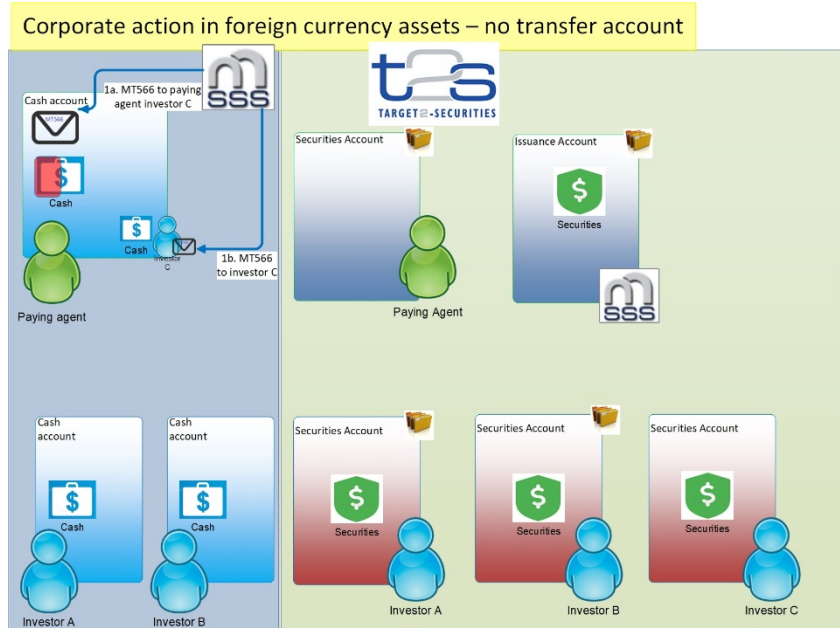


- The payment of investor B and release of investor B's position will remain blocked until sufficient cash is available.

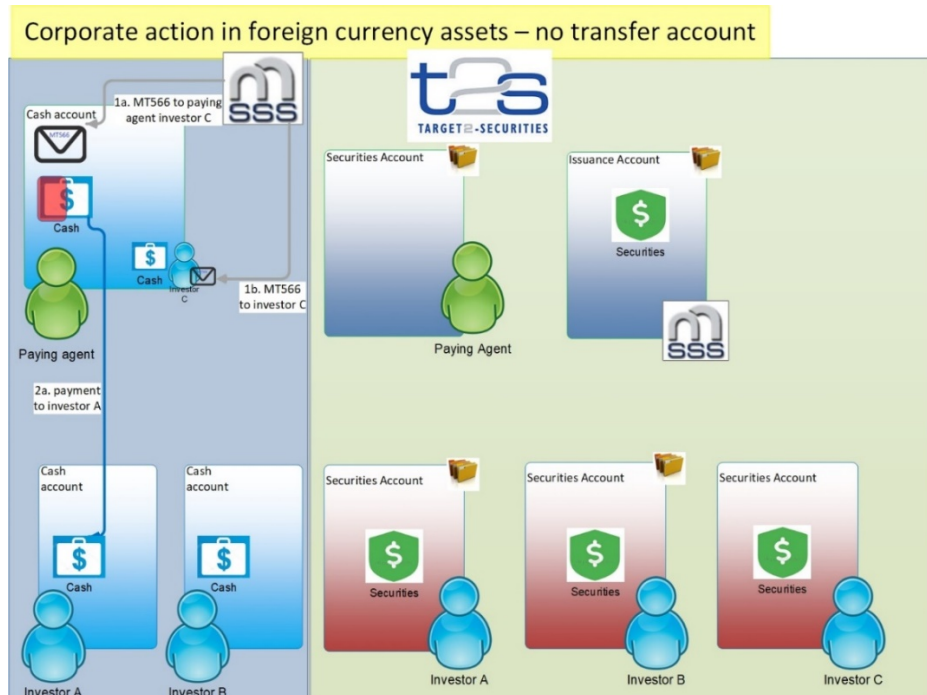


2.2.2.2. Coupons and Pool Factors

0. The system detects a corporate action in Foreign currencies the Paying Agent has opted in without usage of a transfer account. There are three investors with a position. Coupons nor poolfactors in foreign currencies are visible as a T2S transaction.
1. NBB-SSS detects that the Paying Agent's FCA to debit is equal to Investor C's FCA to credit, and immediately sends the MT566 to both Paying agent and Investor C without creating a cash transfer.

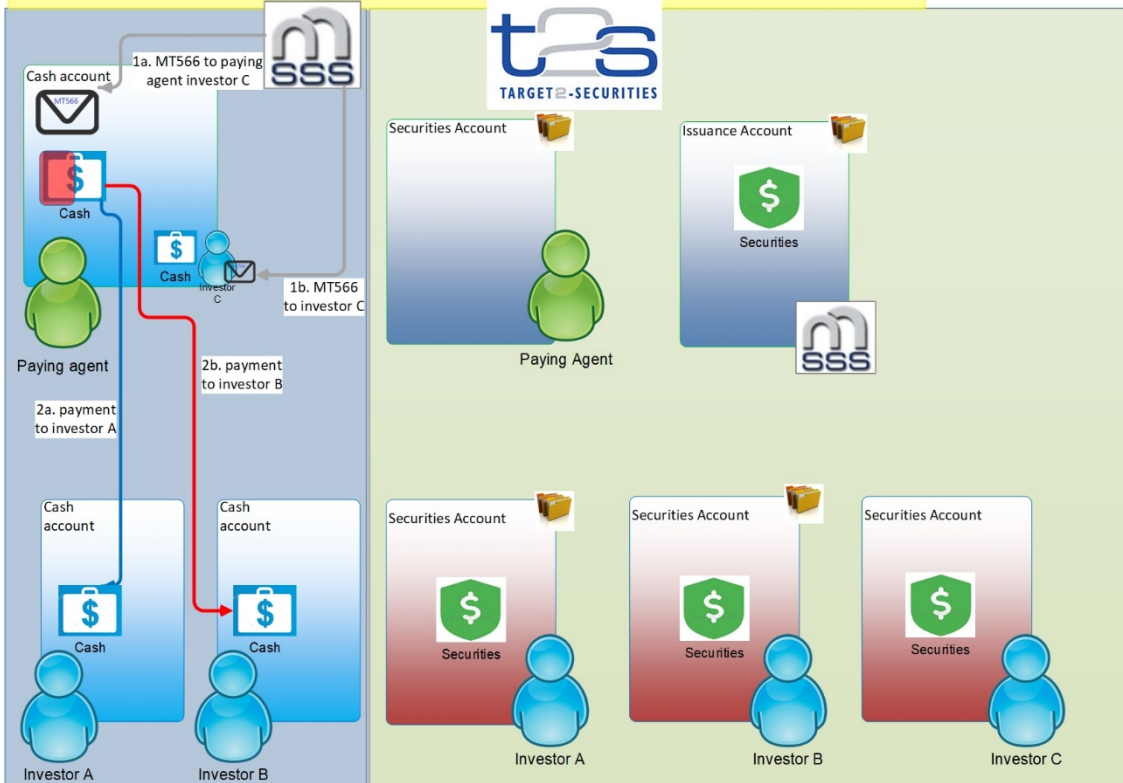


2. Cash transfers debiting the Paying Agent's FCA and crediting FCA of Participants having a position in the securities are sent (MT202/pacs.009).



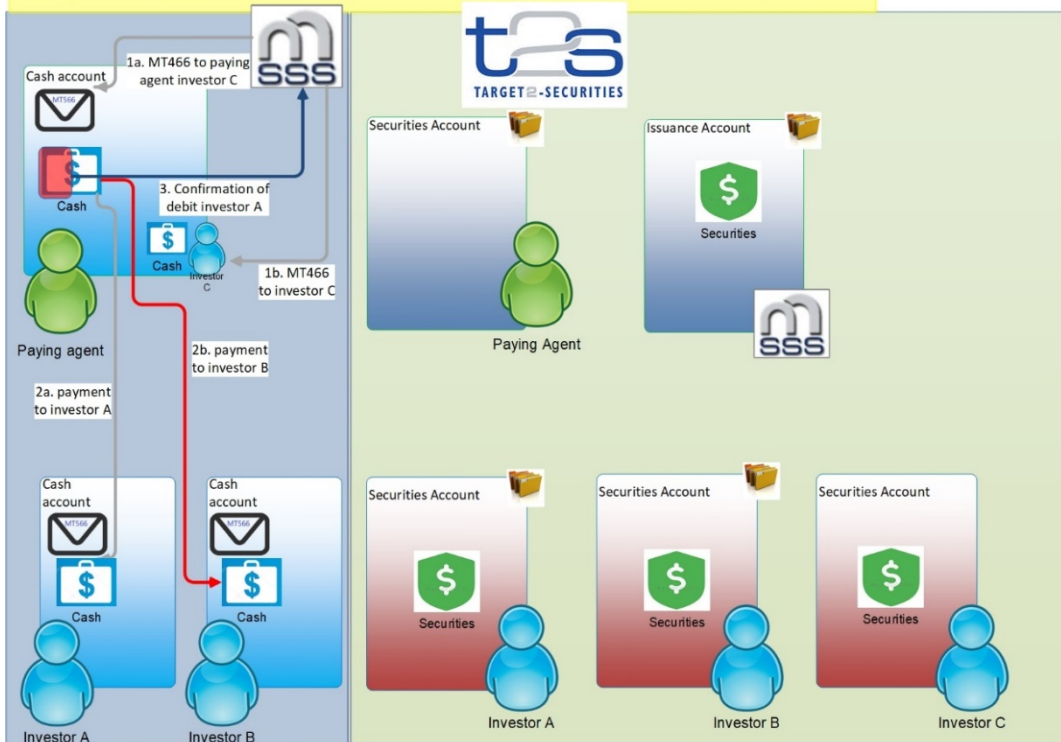
As there is only a position on the paying agent's account that can cover 1 of the coupon payments, the second coupon payment stays in 'to be executed' status.

Corporate action in foreign currency assets – no transfer account

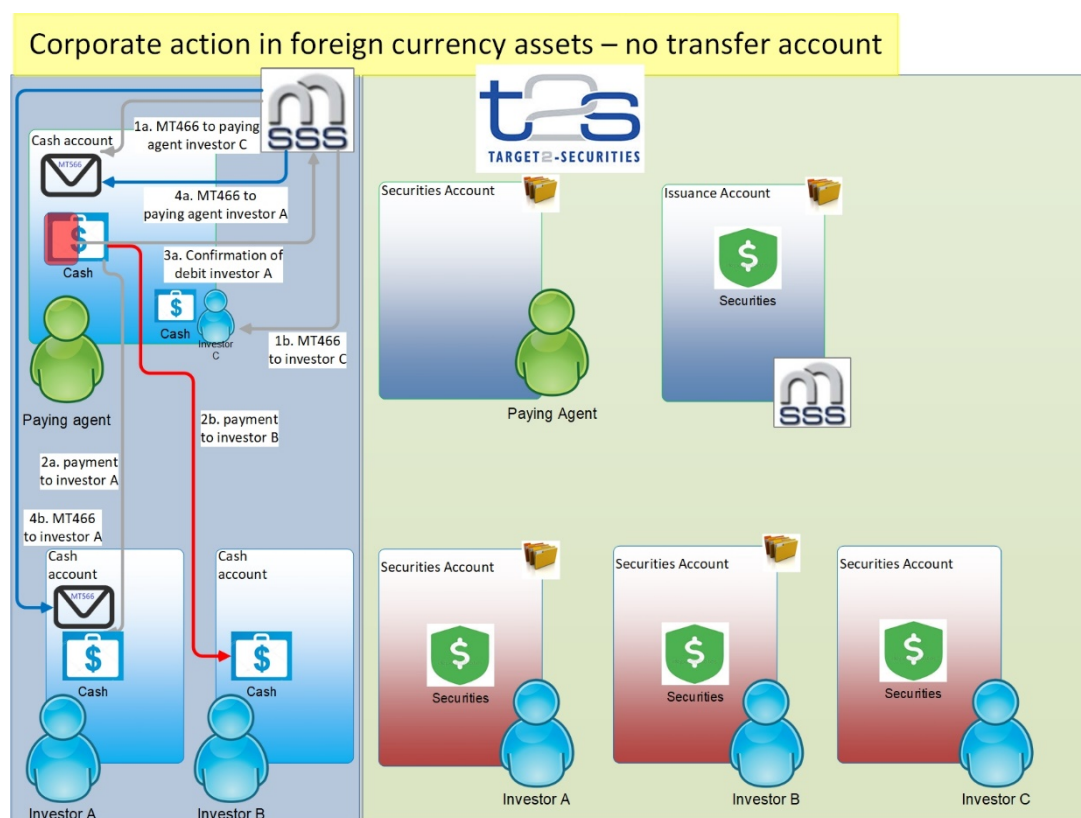


3. On the Paying Agent's FCA there is enough money to pay Investor A but not for investor B. NBB-SSS receives the debit confirmation from the Paying Agent's FCA for Investor A (MT900).

Corporate action in foreign currency assets – no transfer account



4. NBB-SSS sends the Corporate action confirmation (MT566/seev.036) of the investor A CA to the Paying agent and the investor A.



2.2.3. Pros and Cons of usage of DTA versus no DTA

With DTA:

This is the standard procedure.

All investors shall be treated equally, as there is a guarantee that the cash leg for executing the total Corporate action is available.

Without DTA:

This procedure could be accepted by NBB-SSS in exceptional circumstances at the Paying Agent's express request and under the sole responsibility of the Paying Agent: for example, in case of Foreign currencies in a time zone preceding CET (e.g. AUD, JPY, ...) where no DTA in the Foreign currency time zone could be provided for.

- No payment instructions will be sent in case the *account from* and *account to* are equal: in this case the MT566s are released immediately. This will be the case for the positions for which the Paying Agent is also the Foreign Currency Paying Agent.
- All payment debit instructions are sent, but only the executed ones will trigger the sending of an MT566.
- Paying agent will receive an MT566 per position that has been paid (not 1 global one as in the scenario with DTA) and will have to reconcile accordingly.

This may be a preferable option in case the currency is in a timezone preceding CET: if Paying Agent and investor both have accounts in the foreign currency timezone preceding CET, a DTA in CET zone can obstruct that the payment reaches the investors before the Foreign currency timezone closes.

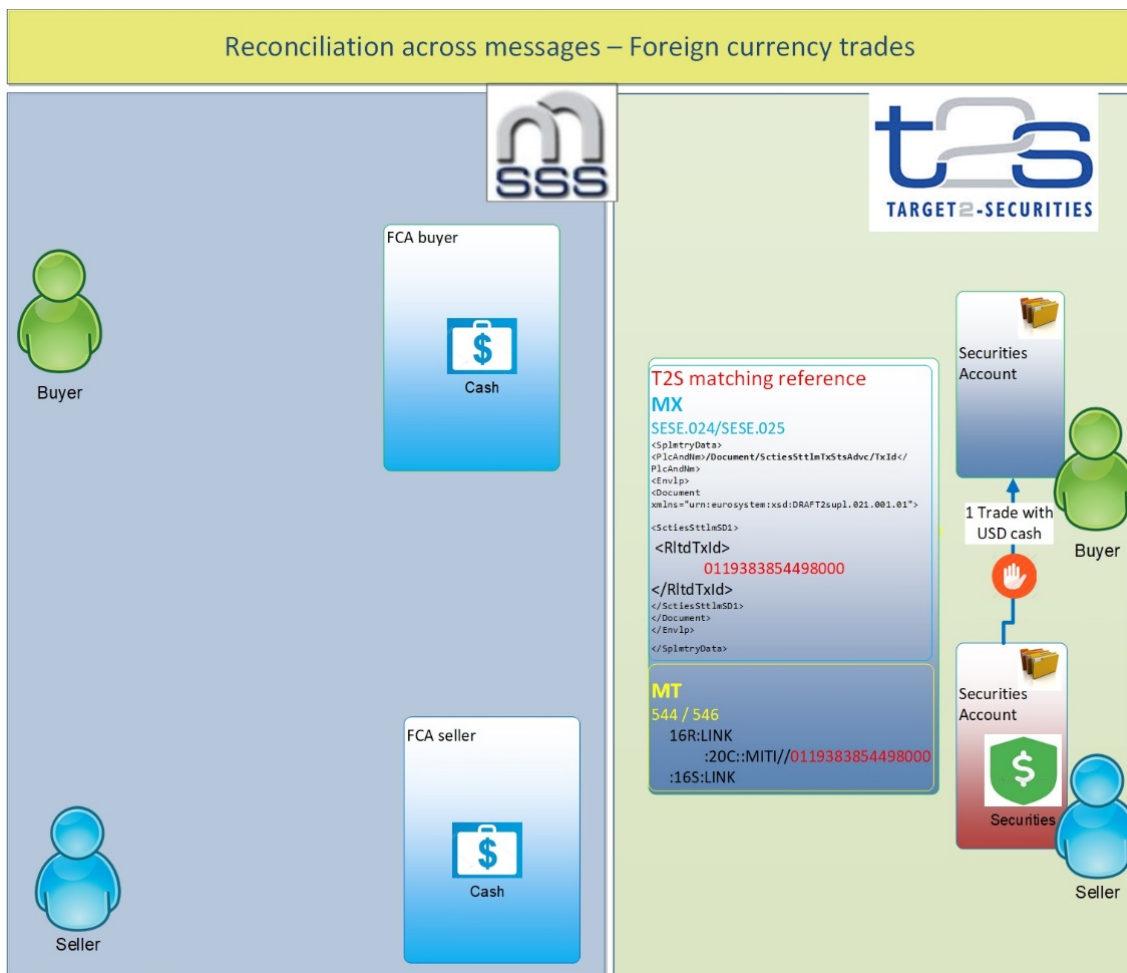
3. Reconciliation Across Messages

This chapter details the above process to the level of the messages.

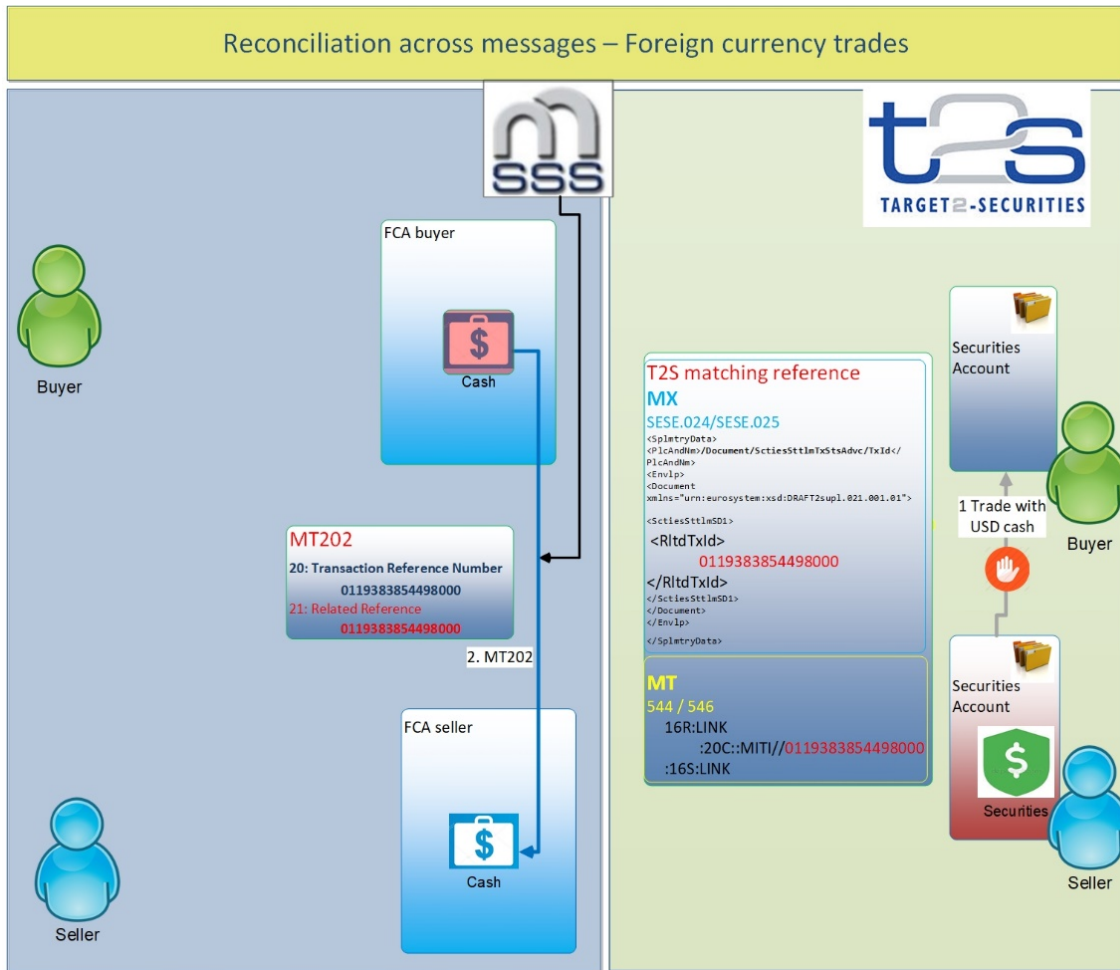
3.1. DVP Transaction in Foreign Currency

1. T2S matches the instructions and assigns a MITI-reference. As this is a transaction FOP with a cash part, T2S puts it on hold and informs (SEMT.014/.015) NBB-SSS of the (ongoing) reservation of securities at ISD. The T2S matching reference (known by both parties – in this example 0119383854498000) is extracted.

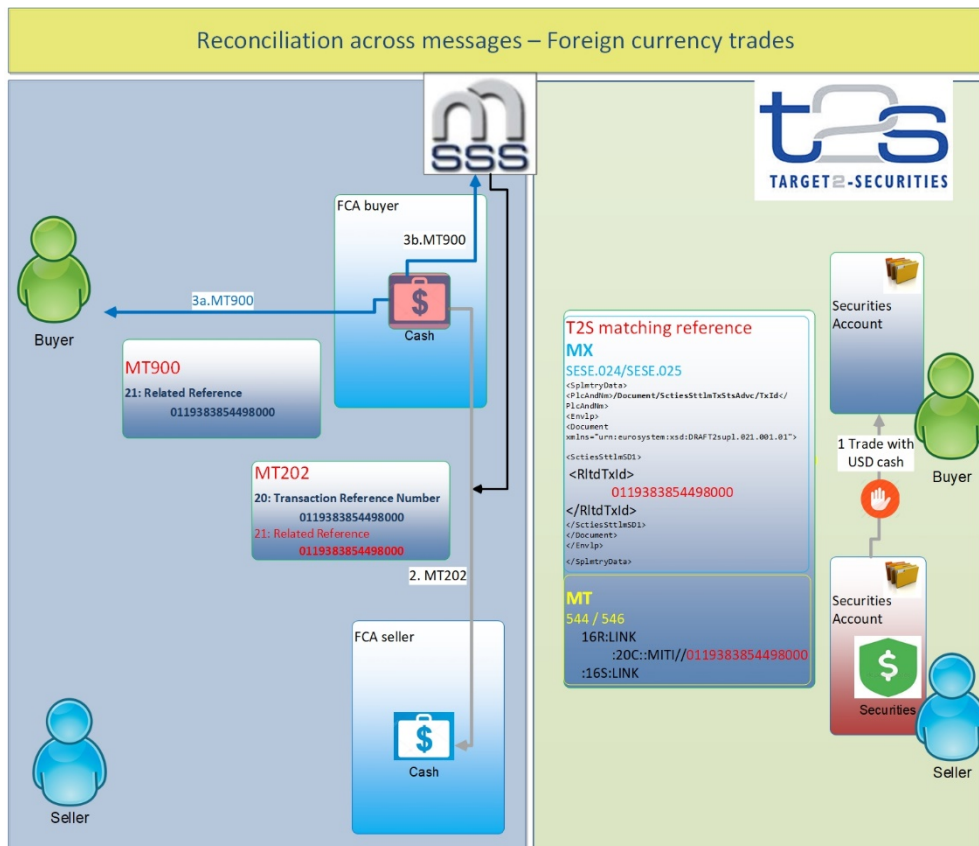
The T2S matching reference is used in ISO20022 sese.024 (matching confirmation) and later in sese.025 (settlement confirmation). This reference is also present in the ISO15022 MT544/MT546 equivalents.



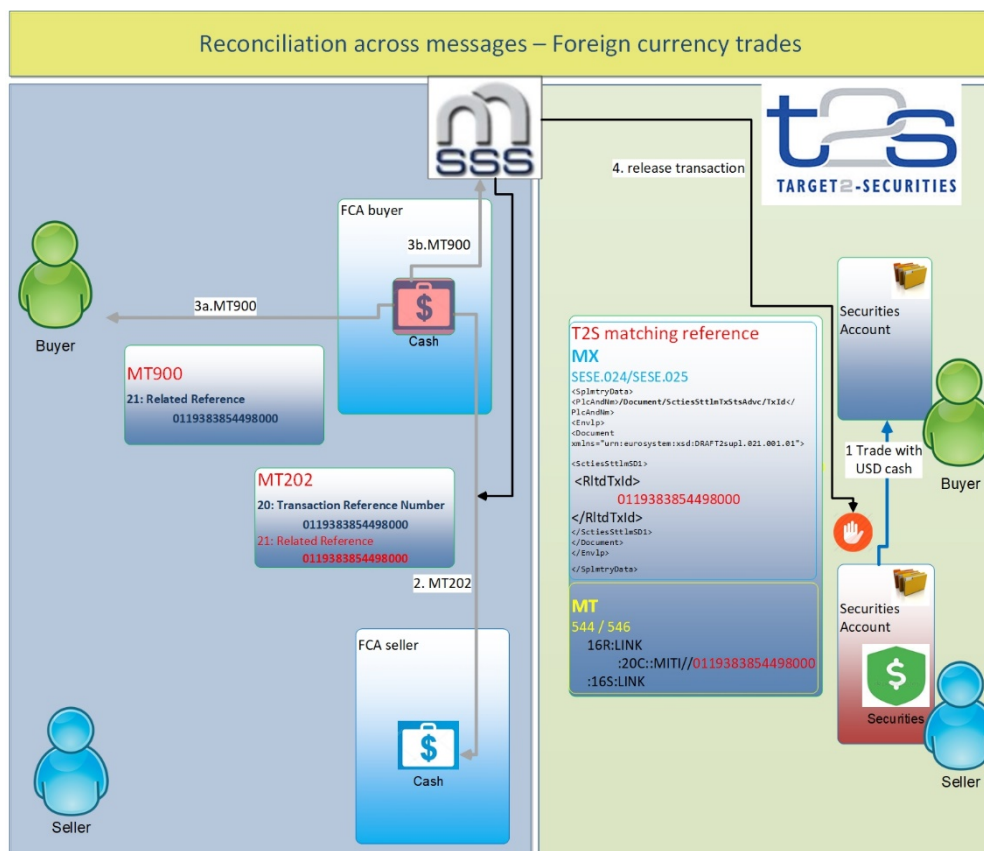
- On receipt of the SEMT.015, confirming the reservation of the securities, the NBB-SSS instructs the debit of the buyer and the credit of the seller. The transfer instruction holds the T2S matching reference.



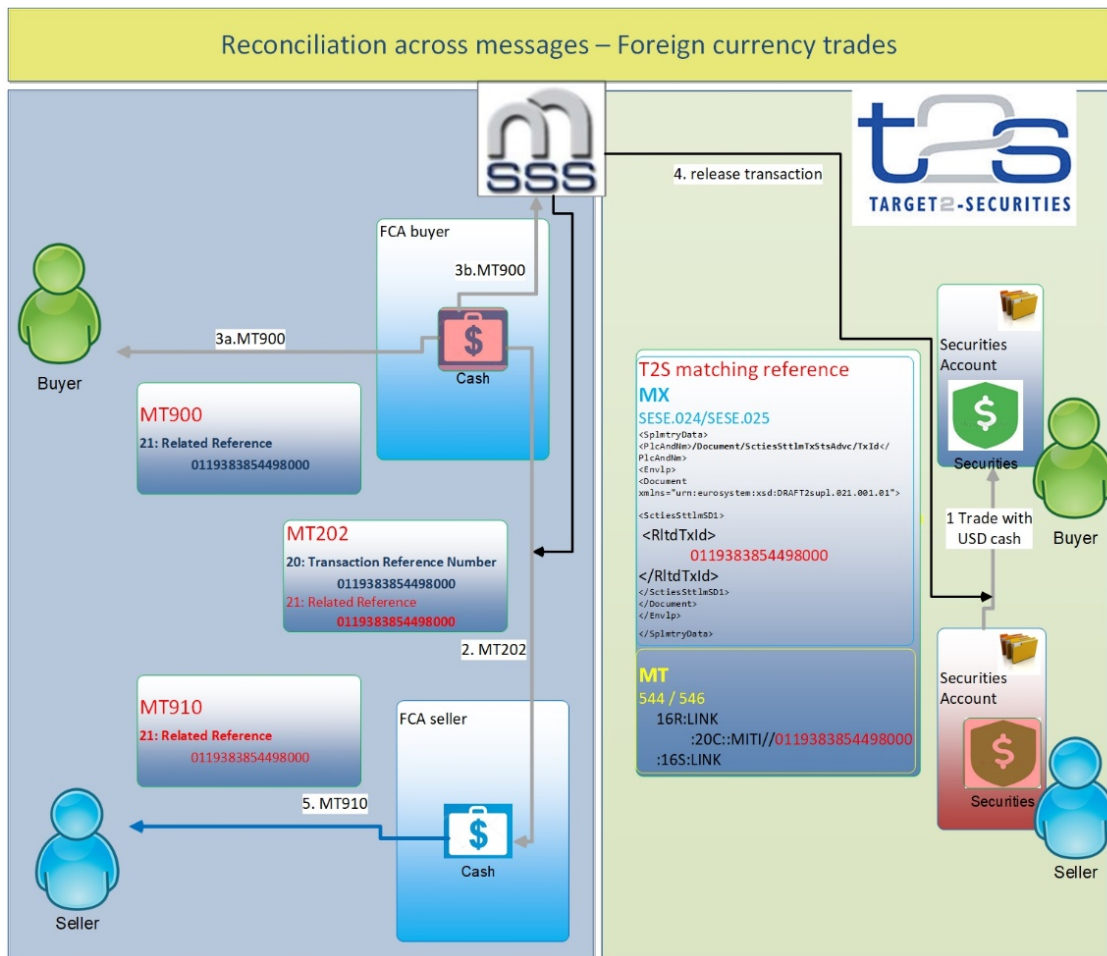
- Both buyer and NBB-SSS receive the MT900 confirmation of debit with the reference in field 21, allowing NBB-SSS and the buyer to link this debit to the transaction in T2S.



- NBB-SSS releases the transaction in T2S.



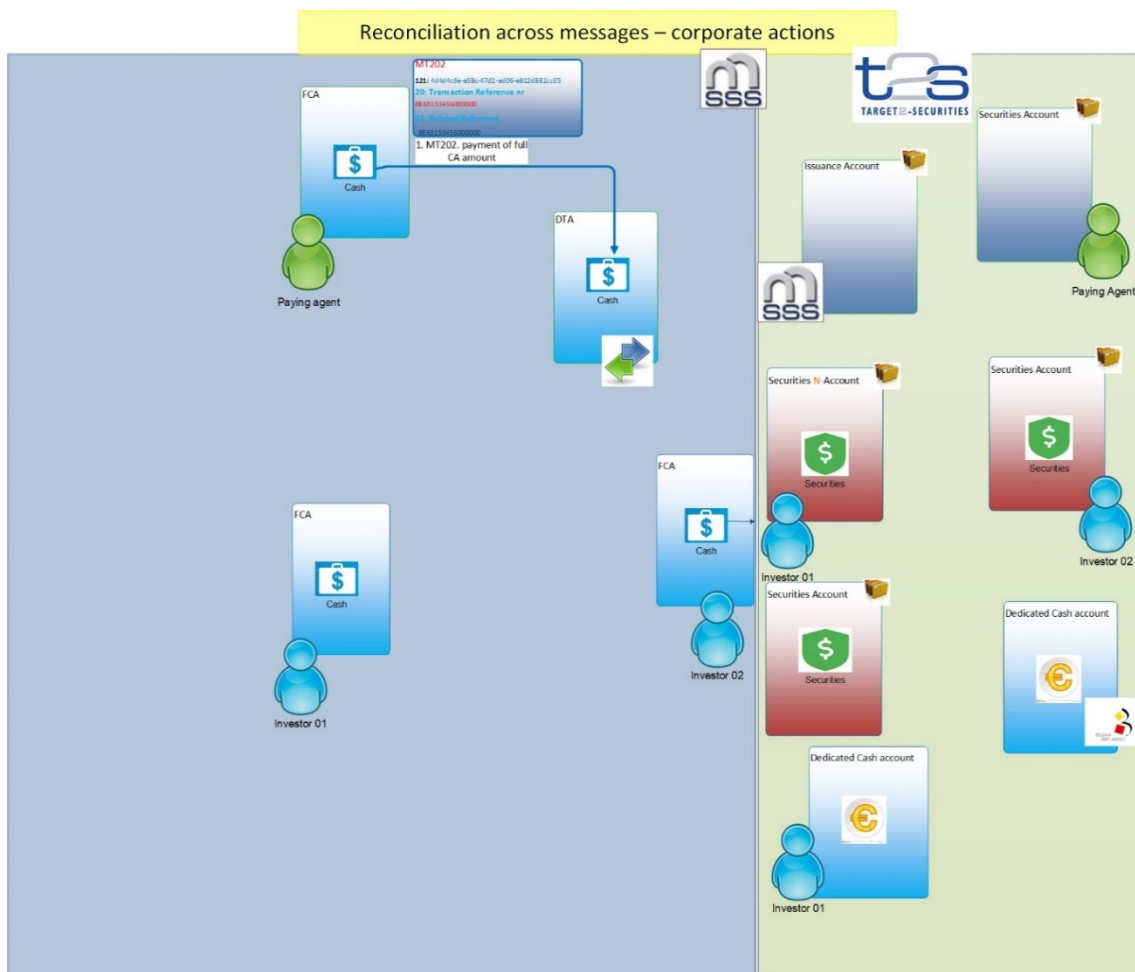
- If the seller's FCA provider supports this functionality, the seller receives the MT910 confirmation of credit with the reference in field 21, allowing the seller to link this credit to the transaction in T2S.



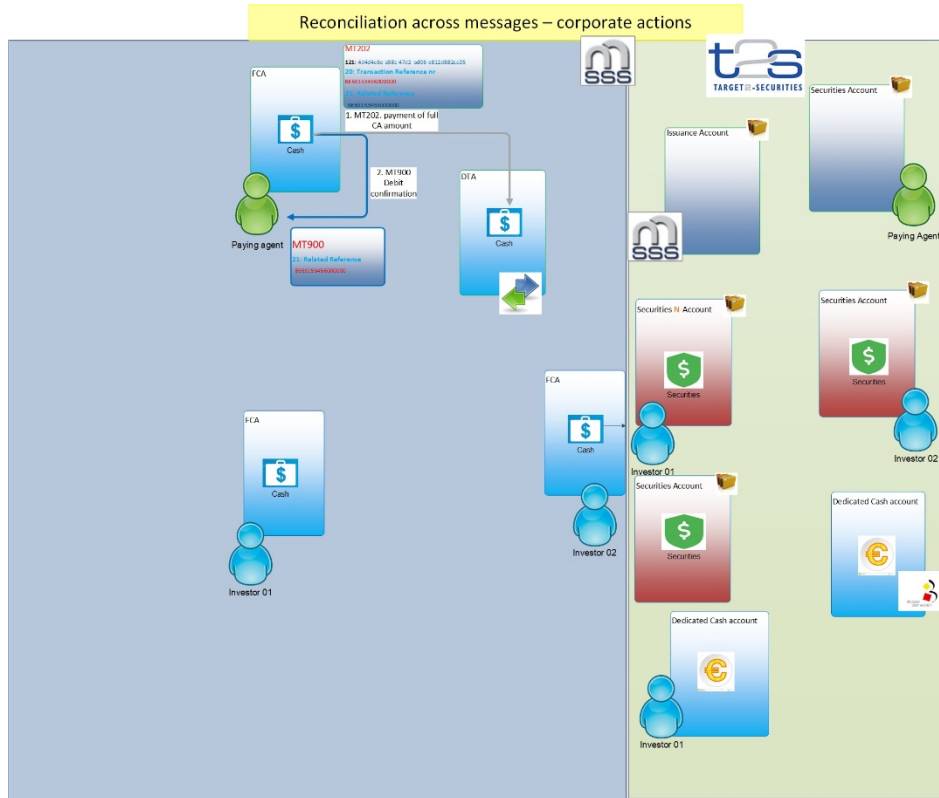
3.2. Corporate Action (CA) in Foreign Currency

3.2.1. With a Dedicated Transfer Account (DTA)

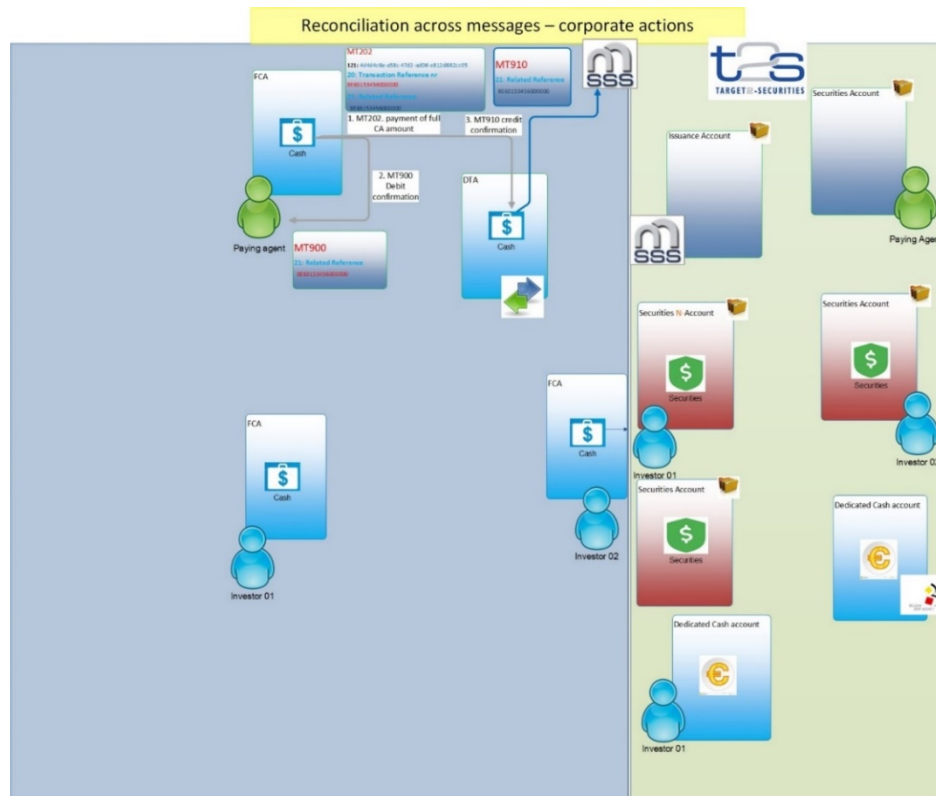
1. At End of Day the system detects a CA in Foreign currencies for which the NBB-SSS provides the Foreign currency financial service and sends out an MT202, to the designated FCA of the Paying Agent for the total amount of the CA to credit the Paying Agent's DTA. Fields 20 and 21 of the MT202 hold the ASRF (Account Servicer Reference, see annex 2). The ASRF is unique per CA movement. This reference allows the reconciliation between the cash movements and the messages sent out by the NBB-SSS (MT566 or seev.036) by all parties involved. The MT202 also contains a UETR generated by Ramses, the NBB-SSS application, that may allow to track the cash transfer through SWIFT GPI.



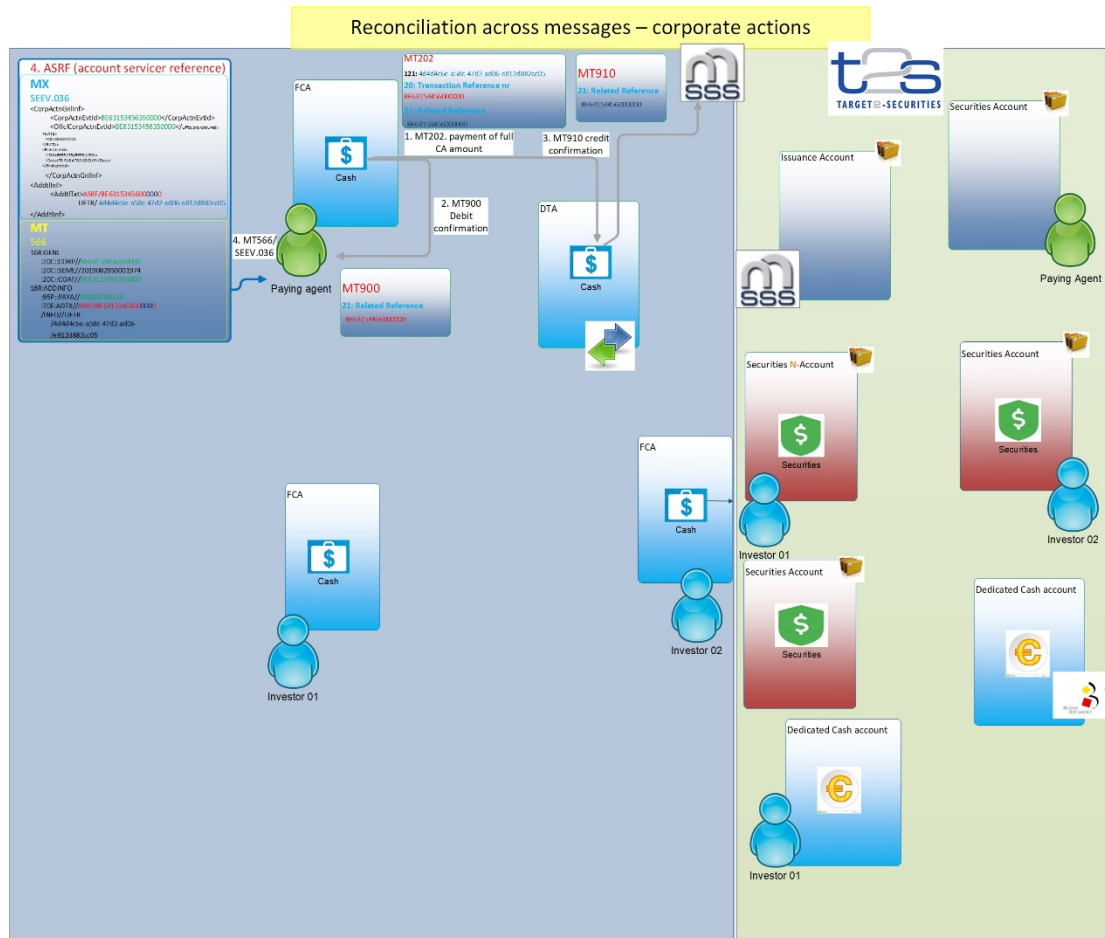
- The Paying Agent receives the MT900 confirmation of debit with the ASRF reference in field 21. This field is a copy from MT202's field 20.



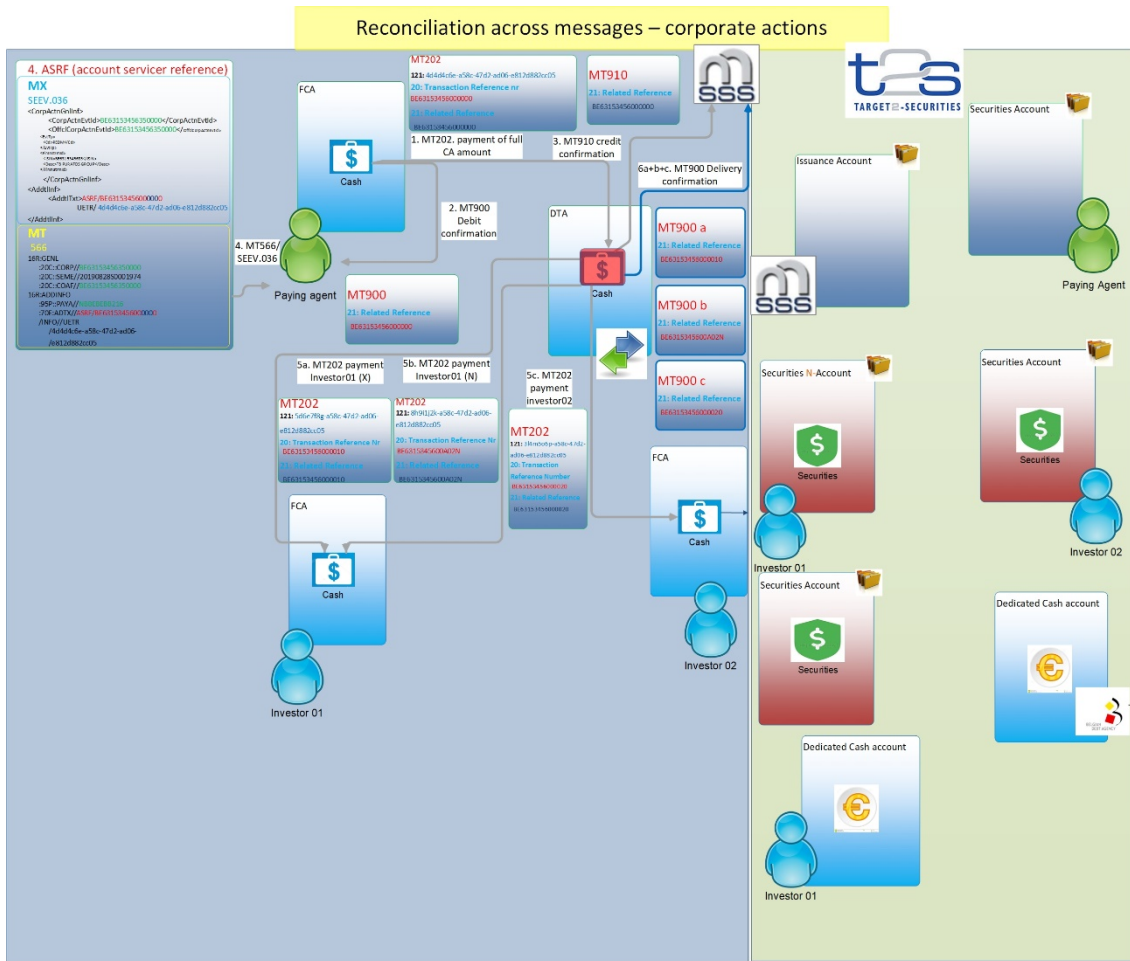
- When the cash has been credited on the Dedicated Transfer Account, the NBB-SSS receives the MT910 confirmation of credit with the ASRF in field 21. This field is a copy from MT202's field 21



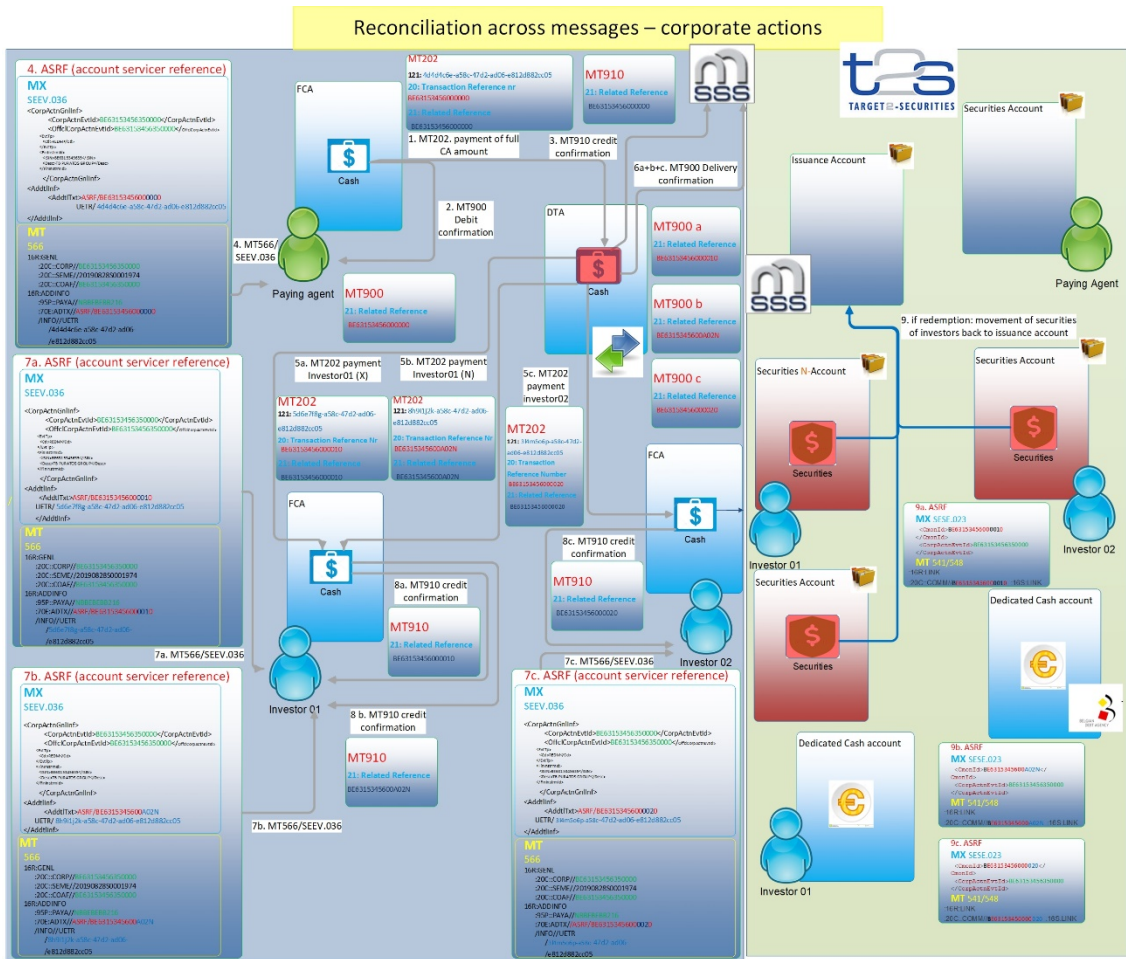
4. The NBB-SSS sends the MT566 (or its MX equivalent seev.036) with the ASRF reference and UETR to the Paying Agent.



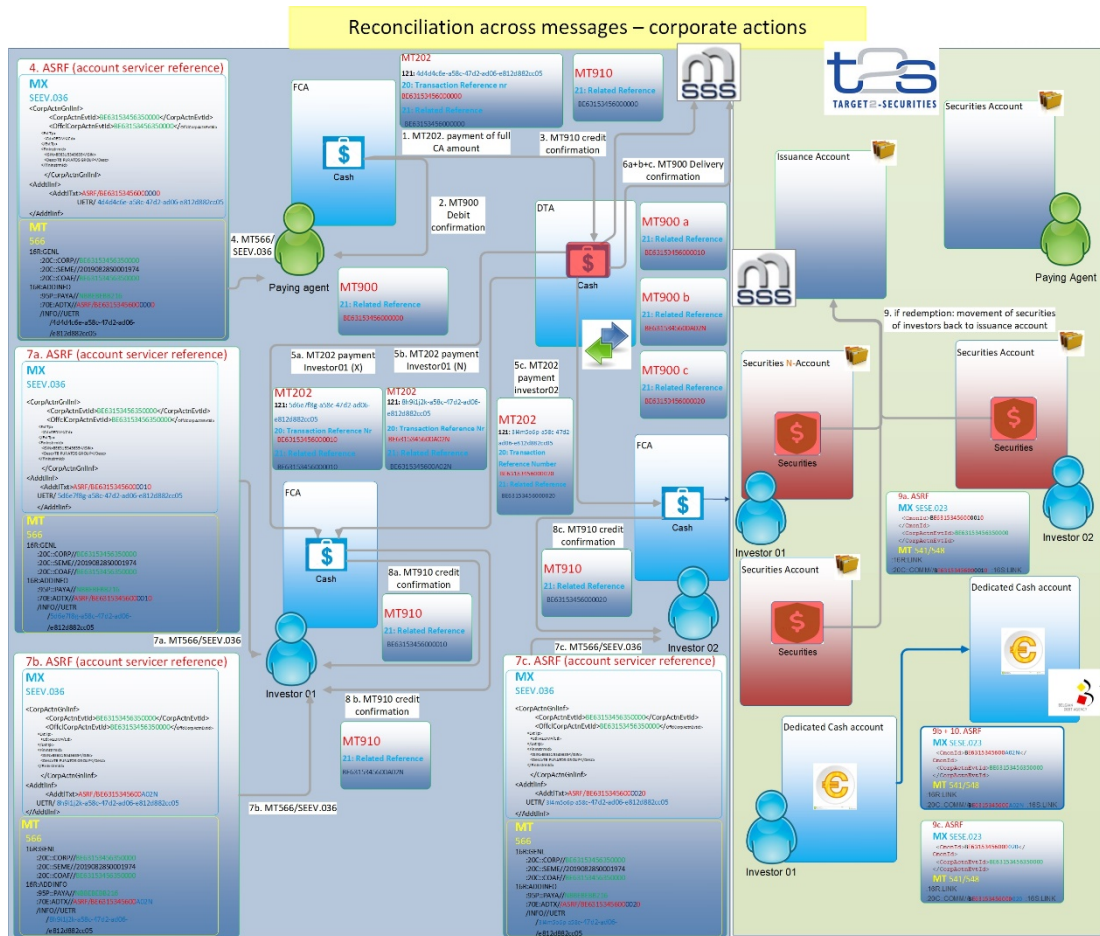
- The NBB-SSS receives for each instructed MT202 an MT900 confirmation of debit with the unique ASRF in field 21 for the transfer account.



- In case of a redemption the positions are moved from the accounts of Participants having a position in the securities to the issuance accounts with the unique ASFR.



10. If an N-account is involved, the Withholding Tax Transaction also holds the unique ASRF reference in the CMONID field3.



³ Analogue with Withholding Tax Transaction in T2S settlement currencies where CMONID holds the T2S reference of the transactions between the investor and the issuance account (PFOD (coupon) or DVP (redemption)).

3.2.2. Without Dedicated Transfer Account

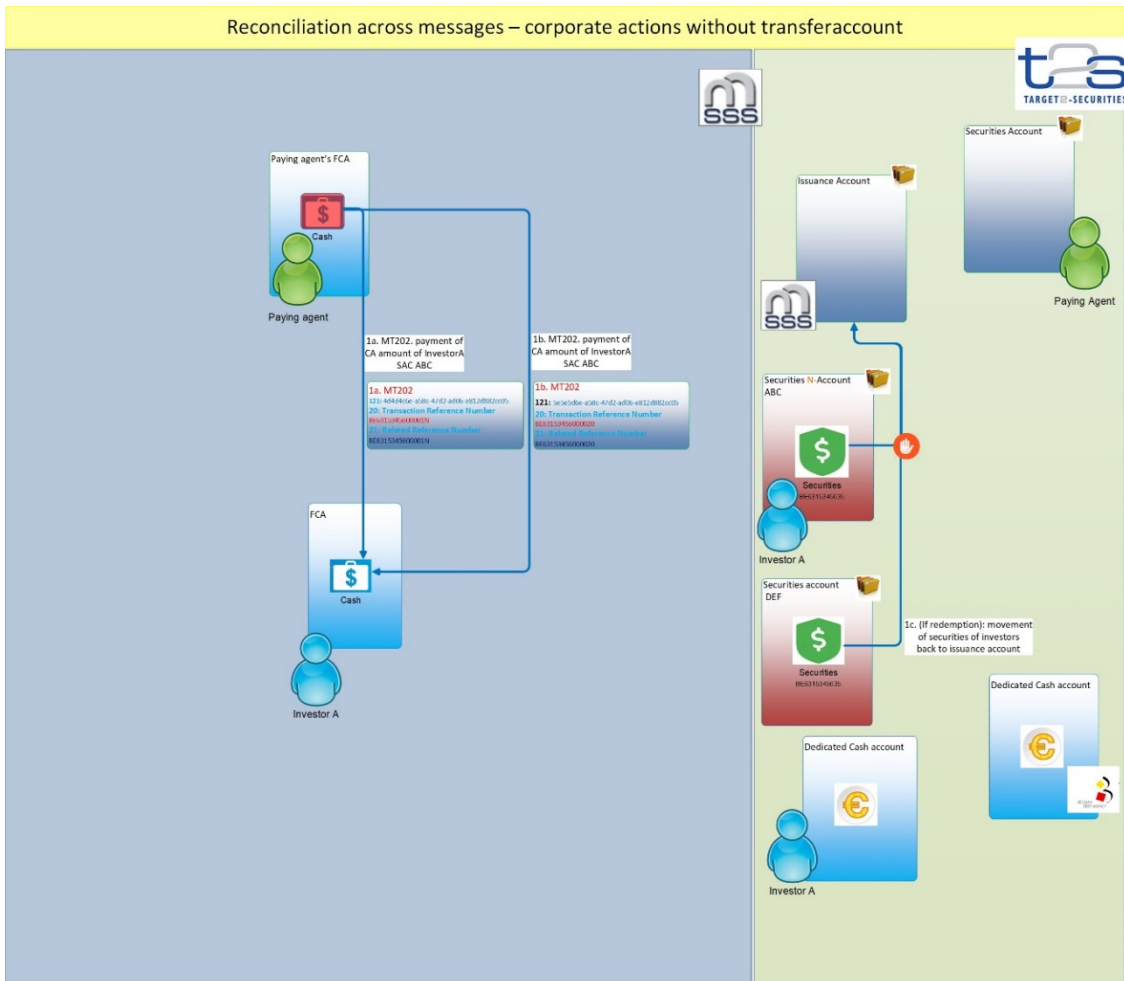
- At End of Day the system detects a CA in Foreign currencies for which the NBB-SSS provides the Foreign currency financial service and the Paying Agent has chosen not to use a Dedicated Transfer Account for. Per position NBB-SSS sends out an MT202 to the designated FCA of the Paying Agent for the CA amount of each position to credit each investor FCA.

Fields 20 and 21 of the MT202 hold the ASRF (Account Servicer Reference, see annex 2). The ASRF is unique per CA movement. This reference allows the reconciliation between the cash movements and the messages sent out by the NBB-SSS (MT566 or seev.036) by all parties involved. In the example below, there was also a position on an N account. An N-account linked ASRF will always end on N in the last position.

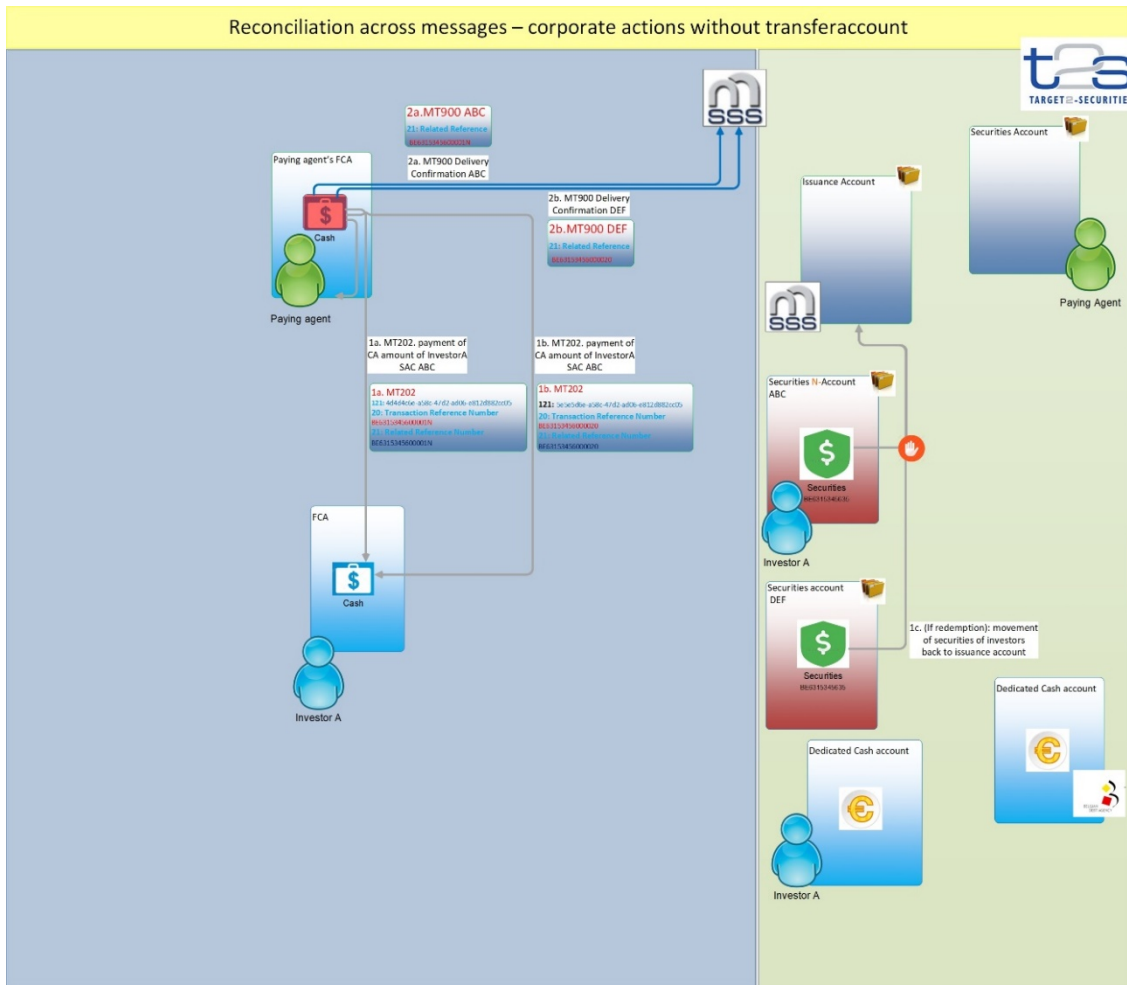
Field 121 of the MT202 will reflect the UETR that also will be found in the MT566/seev.036.

This UETR allows reconciliation as well, but also the possible tracking of the payment through SWIFT GPI.

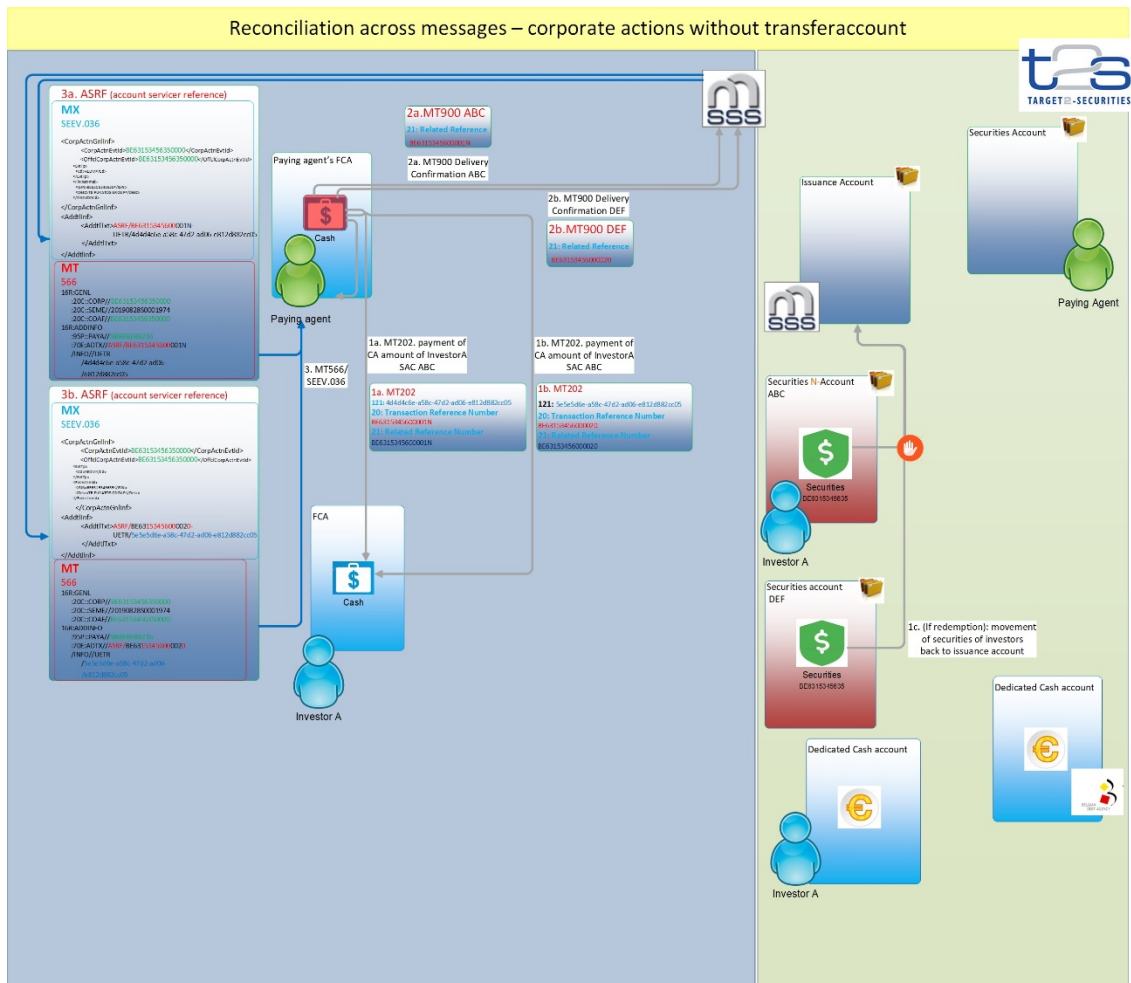
In case of redemption, the movement of the securities from investors account toward the issuance account is instructed and put on hold. This sese.023 movement also contains the ASRF code (no UETR).



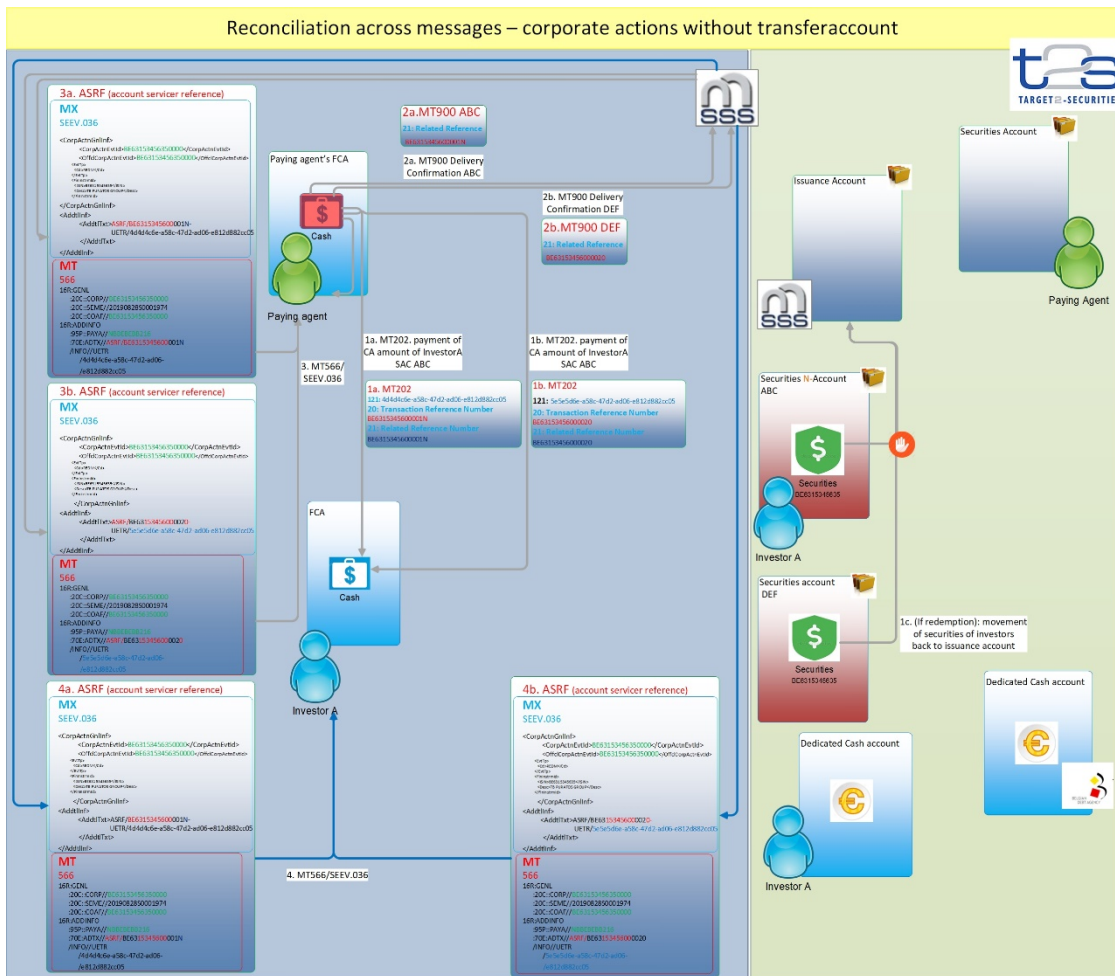
- NBB-SSS receives, together with the Paying Agent, the MT900 confirmation of debit with the ASRF reference in field 21. This field is a copy from MT202's field 20.



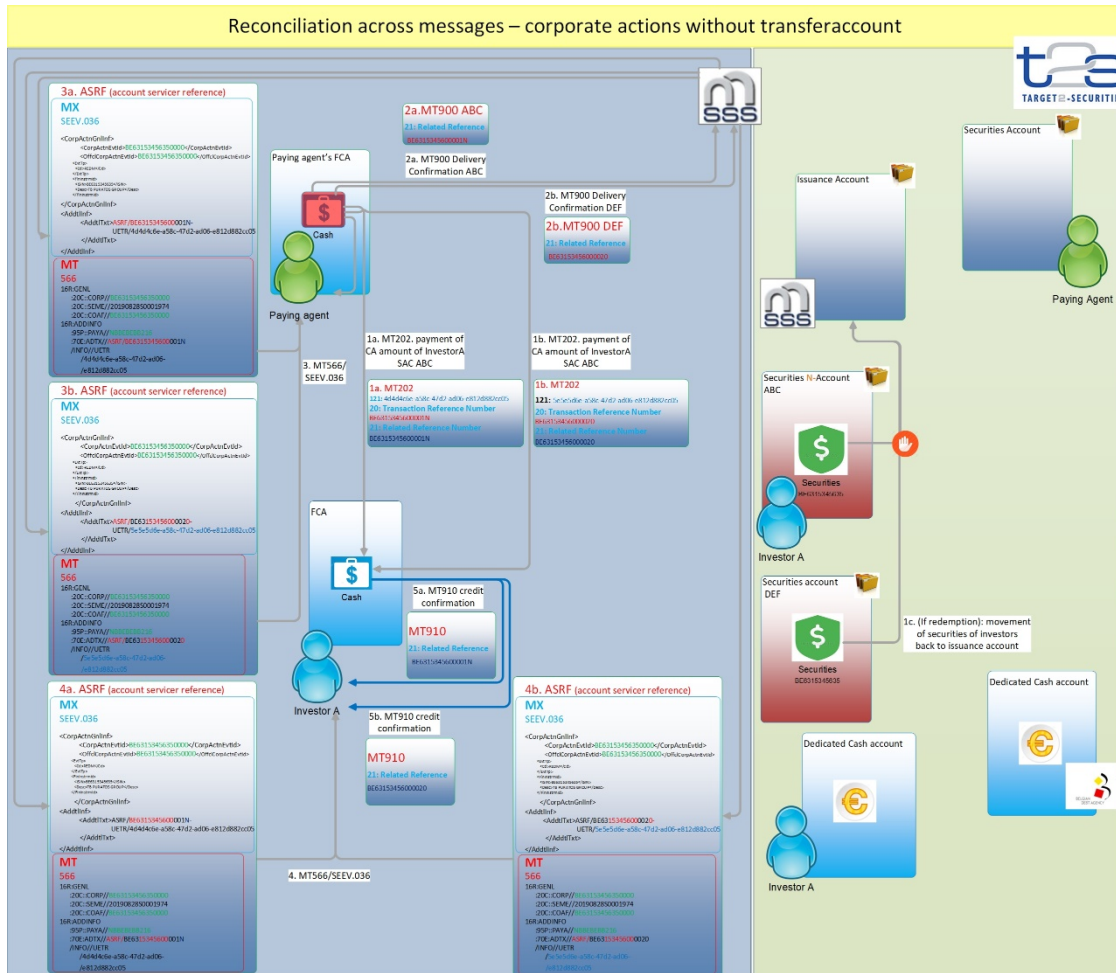
- NBB-SSS will create an MT566/SEEV.036 per MT900 received and send it to the Paying Agent. The the MT566/SEEV.036 will contain the ASRF and UETR references of the MT202 sent out in step 1.



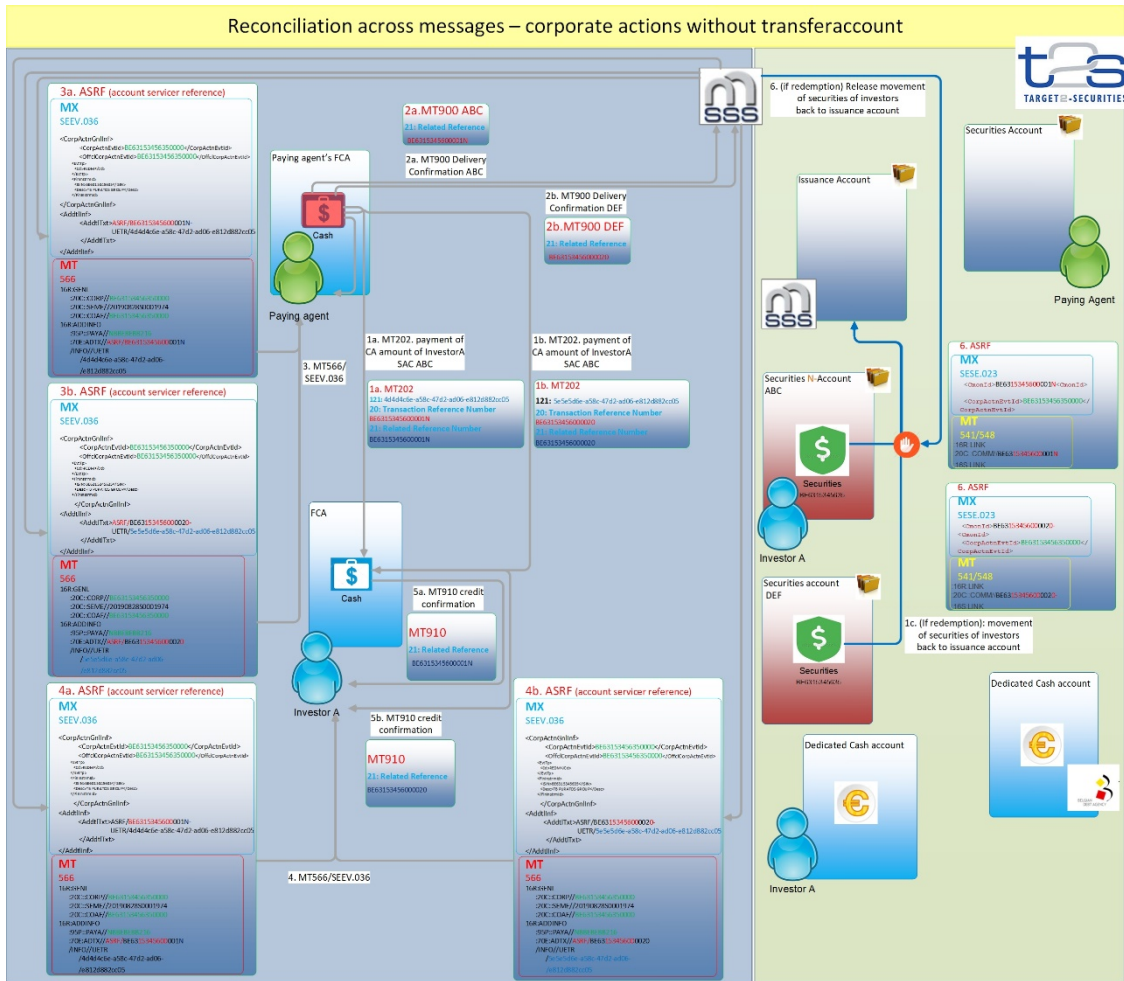
- Simultaneous with step 3, NBB-SSS generates an MT566 (or its MX equivalent seev.036) for each investor position that is sent to the investors. The MT566s contain the unique ASRF and UETR references as well.



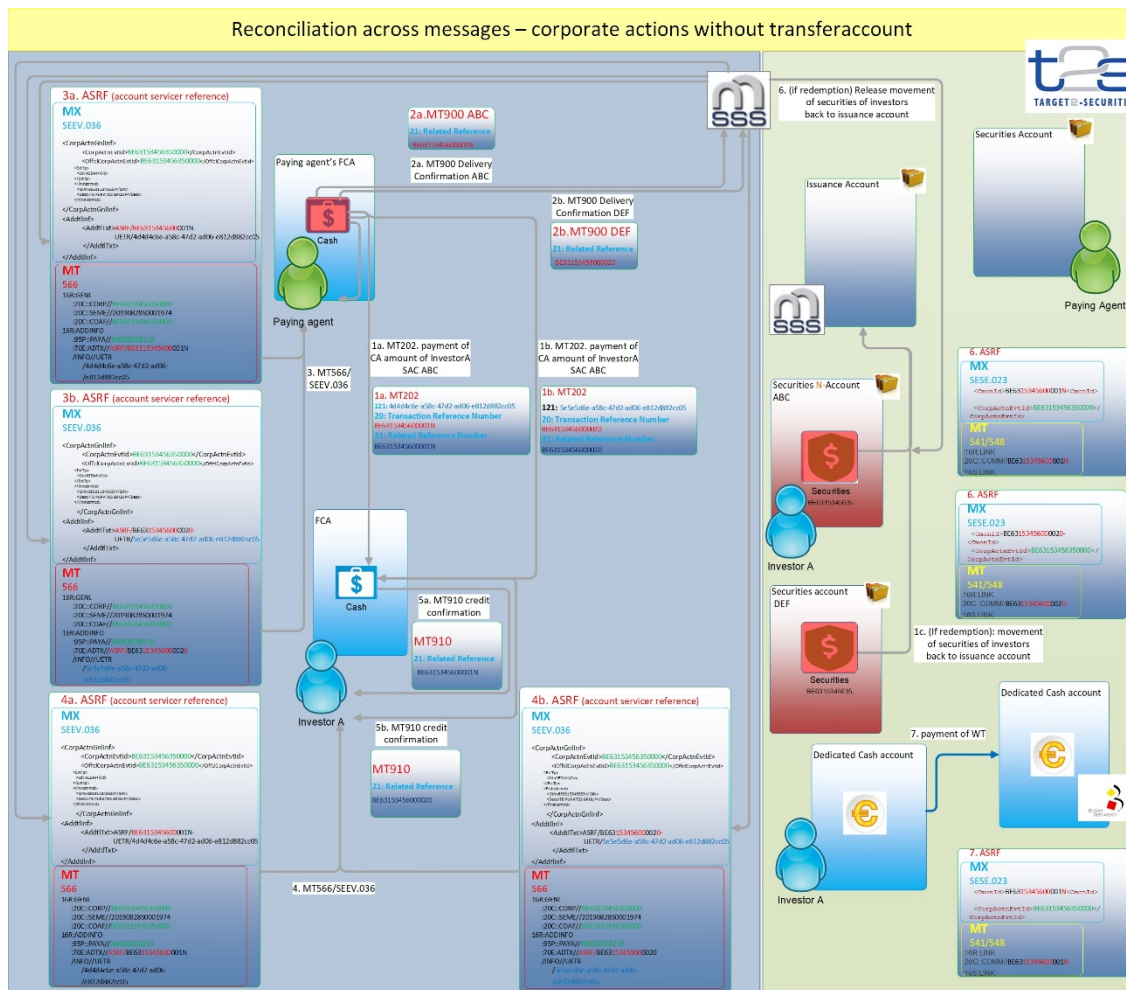
- When the cash is credited on its FCA, and if its Foreign currency cash Provider is supporting this functionality, the investor will receive an MT910 for each credit, containing the ASRF in field 21 of the CA movement, allowing the investor to reconcile with the MT566/SEEV.036 received from NBB-SSS. This ASRF is deducted from the (step 1) MT202's field 21.



- In case of a redemption, NBB-SSS will release the delivery of the positions from the accounts of Participants having a position in the securities to the issuance accounts. The sese.023 will contain the ASRF as well.



- If an N-account is involved, the Withholding Tax Transaction also holds the unique ASRF reference in the CMONID field⁴.



⁴ Analogue with Withholding Tax Transaction in T2S settlement currencies where CMONID holds the T2S reference of the transactions between the investor and the issuance account (PFOD (coupon) or DVP (redemption)).

4. Actions required from the Participant

4.1. Declaring Foreign Currency Cash Account (FCA) and Dedicated Transfer Account (DTA)

Each Participant acting as buyer

- needs to designate an FCA (see Terms and Conditions governing the participation in the NBB-SSS, Article 4.3) and shall give NBB-SSS a mandate (PoA-Annex 18.8) to instruct debit movements on this account. The FCA can be held with the Foreign currency cash Provider of its choice. NBB-SSS must be able to instruct MT202's upon it and receive MT900 messages filled out according to market practices (MT202's field 20 must be reproduced in MT900's field 21 as explained above).
- must be able to instruct a message FOP with cash fields filled out (see also Article 5.3.1).

Each Participant acting as seller

- shall designate an FCA (see Terms and Conditions governing the participation in the NBB-SSS Article 4.3) to allow NBB-SSS to instruct credit movements to this account. The FCA can be held with the Foreign currency cash Provider of its choice. In the absence of a designated FCA, the transaction will be kept pending and the Participant will be fined for keeping this transaction unsettled (hold) (see Terms and conditions governing the participation in the NBB-SSS - Article 8.2.1.4.).
- must be able to instruct a message FOP with cash fields filled out. (see also Article 5.3.2).

Each Participant acting as investor (= Participant having a position in the securities)

- shall designate an FCA (see Terms and Conditions governing the participation in the NBB-SSS Article 4.3) to allow NBB-SSS to instruct Corporate actions (CA) credit movements. The FCA can be held with the Foreign currency cash Provider of its choice. In the absence of designated FCA, the Corporate action will remain unsettled. The investor will inform NBB-SSS of its account through the proper channels (T&C annex 27.b) after which Ramses will automatically transfer the CA amount.

Each Participant acting as Paying Agent

- shall designate an FCA (see Article 4.3 Terms and Conditions governing the participation in the NBB-SSS) and shall give NBB-SSS a mandate (PoA-annex 18.8) to instruct Corporate actions (CA) debit movements from this account. The FCA can be held with the Foreign currency cash Provider of its choice. NBB-SSS must be able to instruct MT202's upon it and receive MT900 messages filled out according to market practices (MT202's field 20 must be reproduced in MT900's field 21 as explained above).
- Shall designate a Dedicated Transfer Account (DTA) (see Article 4.3.1 Terms and Conditions governing the participation in the NBB-SSS) and shall give NBB-SSS a mandate (PoA-annex 18.8) to instruct Corporate Actions (CA) debit movements from this account. The DTA can be held with the Foreign currency cash Provider of its choice and must have NBB-SSS Corporate

actions as sole purpose. NBB-SSS must be able to instruct MT202's upon it and receive both MT910 and MT900 messages filled out according to market practices (MT202's field 20 must be reproduced in MT900's field 21 as explained above).

- When participants acting as Paying Agent opt for the Foreign currency financial service, the opening and the designation of an FCA and a DTA is a prerequisite.

4.2. Foreign currency cash provider and foreign currency cash account at different levels

The Participant can define the Foreign cash account static data through annex 27b at following levels:

- currency
- debit⁵/credit of cash
- transactions/Corporate actions
- Participant level (default)/securities account level (when different from the account submitted at Participant level).

4.3. Corporate Actions

4.3.1. Unique reference ASRF

4.3.1.1. Compiling a unique reference

In order to link all the messages, a Corporate action needs a unique ASRF-reference for the issuer and per investor's position. This reference will be a 16 characters string, see annex 2 (5.2).

4.3.1.2. Usage of unique ASRF-reference

| | | | | |
|--|--|----------------------|----------|----------|
| sese.023 (redemption – withholding tax) | MT566 | MT202 | MT900 | MT910 |
| ASRF-field (account servicer reference) CMONID | ASRF field (field 70) | Field 20 Field 21 | Field 21 | Field 21 |
| | Cashmove Cashparties 20C reference | | | |

4.3.2. Generation of Corporate actions on Record Date

At End of Day (18:00 CET – 18:45 CET) on Record Date, NBB-SSS generates the next day coupons, pool factors or redemptions in the Foreign currency assets for which the Paying Agent has opted in. This timing is parameter driven and can be postponed to a later time, e.g. in case of USD, where the currency's time zone is following the CET time zone.

⁵ The debit of corporate actions is reserved for Paying Agents and is possible at participant level only.

4.3.2.1. NBB-SSS creates WT transactions for coupons and redemptions and puts them on hold

4.3.2.2. NBB-SSS instructs cash transfer MT202

NBB-SSS debits the Foreign currency cash account of the Paying Agent. The instruction contains the ASRF-reference.

In case of usage of a DTA:

- one MT202 for the whole redemption,
- one MT202 for the whole pool factor,
- one MT202 for the whole coupon,
- Field 20 contains unique Paying Agent ASRF-reference.

In case of no usage of a DTA: per investor-account position

- one MT202 for the redemption,
- one MT202 for the pool factor,
- one MT202 for the coupon,
- Field 20 contains unique Paying Agent ASRF-reference.

4.3.2.3. In case of redemption NBB-SSS creates sese.023

The movement from Investor account towards Issuance account is created.

The sese.023 holds the unique ASRF reference and is put on hold.

4.3.2.4. Credit on transfer account triggers MT900 – MT910 – MT566 to the Paying Agent

In case of usage of a DTA:

The MT900 from the Paying Agent's Foreign currency cash account is ignored.

The MT910 from the DTA triggers:

- Creation of the MT566 to the Paying Agent with the unique reference in both ASRF field and CASHMOVE.
- Creation of the MT202 towards the investors. The MT202's will debit the DTA and credit the investor accounts with the unique ASRF reference per payment in field 20 per investor position, e.g. if the Participant holds positions on five accounts, then five MT202's will be created. Even if all five SAC are linked to the same Foreign currency cash account.

Each MT900 for the DTA holds the unique ASRF reference in field 21 and triggers:

- The creation of the MT566 to the investor with the unique reference in both ASRF field and CASHMOVE.

In case of no usage of a DTA:

The MT900 from the Paying Agent's Foreign currency cash Account (FCA) triggers:

- Creation of the MT566 to the Paying Agent and the investors with the unique reference in both ASRF field and CASHMOVE.

In case of redemption: release of the sese.023 from the investor account to the issuance account

4.4. End of Day functions

4.4.1. Cash Forecast

4.4.1.1. Cash Forecast through Swift: camt.052

Each FCA is linked to one accountholder. At the Start Of Day, the accountholder receives the cash forecast of his account.

An accountholder of an FCA has the possibility to act as a Foreign currency Paying Agent. Consequently, Securities Accounts of other Participants may be linked to the FCA of the Foreign currency Paying Agent.

In this case the cash forecast for the Foreign currency Paying Agent will be aggregated for all securities accounts that are linked to this FCA.

The other Participants who are using the FCA of another Participant, are considered sub-owner; They can opt for receiving the camt.052 related to transactions on their accounts only.

At the moment of editing the first version of the Manual, the camt.052 is under construction. In a future version an example will be added in the annexes.

4.4.1.2. Cash Forecast in GUI

The cash forecast will also be made available through the RAMSES GUI. At the moment of editing the first version of the Manual, this RAMSES GUI screen is under construction. In a future version an example will be added in the annexes.

4.4.1.3. Scope

The cash forecast will cover the cash needs of the five upcoming business days, where per business day and per currency the total debit and credit amounts will be given for:

- Transactions that should settle on that business day. For the first upcoming business day this includes pending unsettled transactions with ISD preceding that day.
- Unmatched instructions that should settle on that business day
- Corporate actions for that business day.

Paying Agents of Foreign currency assets shall not net a to be debited corporate action amount with incoming cash flows but provide the total CA amount to be debited.

When the NBB-SSS receives the End of Day statement for the Foreign currency cash account of the Participant (MT950 or camt.053) this position shall also be reflected in the cash forecast, making it more accurate.

4.5. Administrative Fines

4.5.1. Timing

A FOP transaction is considered to be timely settled if settled by FOP cut-off at ISD (Intended Settlement Date) of the transaction, i.e. 18:00 CET. However, the Foreign currency cash leg needs to settle as well and before the FOP transaction. The Foreign currency cash cut-off at ISD is 15:00 CET. Consequently, the securities must be provided before the Foreign currency cash cut-off has been reached.

4.5.2. MONY

If the Foreign currency cash transfer cannot be made on ISD and the securities position is confirmed (semt.015) before the Foreign currency cash cut-off, the reason for non-settlement is 'MONY' (T&C Art. 8.2.1.2).

4.5.3. LACK

If at ISD the transaction remains unsettled and the securities position was only confirmed (semt.015) after the cash cut-off, the reason for non-settlement is LACK (T&C Art. 8.2.2.1).

5. Annexes

5.1. Annex 1 – currencies of which exchange rates are published by the ECB

| Eligible Foreign currencies for NBB-SSS Foreign trades | |
|--|--------------------------|
| GBP - Pound Sterling | INR - Indian Rupee |
| NOK - Norwegian Krona | ISK - Icelandic Krona |
| USD - US Dollar | JPY - Japanese Yen |
| | KRW - Korean Won |
| AUD - Australian Dollar | MXN - Mexican Peso |
| BGN - Bulgarian Lev | MYR - Malaysian Ringgit |
| BRL - Brazilian Real | NZD - New Zealand Dollar |
| CAD - Canadian Dollar | PHP - Philippine Peso |
| CHF - Swiss Franc | PLN - Polish Zloty |
| CHY - Chinese Yuan Renminbi | RON - Romanian Leu |
| CZK - Czech Koruna | RUB - Russian Ruble |
| HKD - Hong Kong Dollar | SEK - Swedish Krona |
| HRK - Croatian Kuna | SGD - Singapore Dollar |
| HUF - Hungarian Forint | THB - Thai Baht |
| IDR - Indonesian Rupiah | TRY - Turkish Lira |
| ILS - Israeli Shekel | ZAR - South African Rand |

5.2. Annex 2 – ASRF compilation

Compilation of the ASRF (account servicer reference)

| Position | Description | Example | | | | | | | | | | |
|------------|---|------------|----|----------|----|----------|----|------------|----|-----|--|----|
| 1-10 | First ten chars of the isin | BE63155093 | | | | | | | | | | |
| 11-12 | Corporate action <table border="1" data-bbox="598 1377 965 1612"> <tr> <td>Redemption</td> <td>00</td> </tr> <tr> <td>Coupon 1</td> <td>01</td> </tr> <tr> <td>Coupon 2</td> <td>02</td> </tr> <tr> <td>Coupon 100</td> <td>A1</td> </tr> <tr> <td>...</td> <td></td> </tr> </table> | Redemption | 00 | Coupon 1 | 01 | Coupon 2 | 02 | Coupon 100 | A1 | ... | | 00 |
| Redemption | 00 | | | | | | | | | | | |
| Coupon 1 | 01 | | | | | | | | | | | |
| Coupon 2 | 02 | | | | | | | | | | | |
| Coupon 100 | A1 | | | | | | | | | | | |
| ... | | | | | | | | | | | | |
| 13-15 | Sequence of creation of payment in Ramses for this CA (paying agent: 000 Investor position 1: 001 Investor position 1000:A00) | 002 | | | | | | | | | | |
| 16 | Standard: 0 / N (in case of N-account) | 0 | | | | | | | | | | |

5.3. Annex 3 - Overview of used swift messages: equivalent MT vs MX

| Action | Actor | MT message | MX message |
|--|---------------------------|------------------|---------------------|
| Buy instruction | Buying participant | MT540 | sese.023 |
| Sell instruction | Selling participant | MT542 | sese.023 |
| Matching of transaction | T2S | MT548 | sese.024 |
| Transaction on CoSD hold | T2S | | semt.014 |
| Reservation of asset | T2S | | semt.015 |
| Cash transfer from "to debit" account to "to credit" account | NBB-SSS | MT202 | pacs.009 |
| Confirmation of debit | Foreign currency Provider | MT900 | camt.054 |
| Confirmation of credit | Foreign currency Provider | MT910 | camt.054 |
| Release of transaction | T2S | | sese.030 + sese.031 |
| Settlement of transaction | T2S | MT544 – MT546 | sese.025 |
| Statement of Account (EOD) | Foreign currency Provider | MT950 | camt.053 |
| Cash forecast | NBB-SSS | | camt.052 |
| Corporate action notification | NBB-SSS | MT564 | seev.031 |
| Corporate action confirmation | NBB-SSS | MT566 | seev.036 |

5.4. Annex 4 - Examples

5.4.1. DVP in foreign Currencies

5.4.1.1. Buy instruction FOP with cash

5.4.1.1.1. Input

5.4.1.1.1.1. In Ramses

The screenshot shows the 'Enter Message Info' form in the Ramses system. The form is divided into several sections:

- Operation Type:** SecuritiesSettlementTransactionInstruction
- Message Type:** 001 (001.07)
- Trade Details:** Trade Date (16/10/2019), Settlement Date (16/10/2019), ISIN (BE6307085488), Face Amount (1,000,000.00), Delivering Account (NBBE100860011001), Operating Cash Account (NBBE100860011001), Securities Transaction Type (TRAD - Trade), Price of Closing, Yield To Maturity Rate, Automated Market Claim (NOMC - No Automatic Market Claim), Bilaterally Agreed Treasury Management, Modification Cancellation Allowed, Priority, Sub-Business Type, Sub-Business Id.
- Payment Type:** RCCC - Receiver, FREE - Free of Payment
- Matchmaking Status:** NMAT - Not Matched
- Cash Amount:** 1,000,000.00
- Cash Currency:** USD
- Credit Debit Indicator:** DEBIT - Debit
- Hold Indicator:** NPAR - Partial Not Allowed
- Beneficial Ownership:** NPAR - Partial Not Allowed
- Delivering:** Depository (NBBE10086016), Party 1 (NBBE10086016), SAFE Party 1 (NBBE10086016), Party 1 Pledge Reference.
- Receiving:** Depository (NBBE10086016), Party 1 (NBBE10086016), SAFE Party 1 (NBBE10086016), Party 1 Pledge Reference.
- Links:** Processing Position, Reference Owner, Account Owner Reference, ID ASS.

5.4.1.1.1.2. By MT540 – Receive free of payment with cash

:16R:GENL
:20C::SEME//FORCURTEST1
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::SETT//20191016
:98A::TRAD//20191016
:35B:ISIN BE6307085488
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/1000000,0
:97A::SAFE//NBBE100860011001
:16S:FIAC
:16R:SETDET
:22F::STCO//NPAR
:22F::STCO//NOMC
:22F::SETR//TRAD
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBEBEBB273
:97A::SAFE//NBBE100860021001
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//NBBEBEBB05P2
:97A::SAFE//NBBE100860011001
:16S:SETPRTY
:16R:AMT
:19A::SETT//USD1000000,0

:16S:AMT
:16S:SETDET

5.4.1.1.1.3. By Sese.023 – Receive free of payment with cash

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE05P2</BICFI>
          <ClrSysMmbId>
            <ClrSysId>
              <Prtry>T2S</Prtry>
            </ClrSysId>
            <MmbId>NBBSS</MmbId>
          </ClrSysMmbId>
          <Othr>
            <Id>NBBE05P2</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE05P2</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgId>FORCUREST1</BizMsgId>
    <MsgDefId>sese.023.001.07</MsgDefId>
    <CreDt>2019-10-16T15:28:34Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.023.001.07">
    <SctiesSttlmTxInstr>
      <TxId>FORCUREST1</TxId>
      <SttlmTpAndAddtlParams>
        <SctiesMvmtTp>RECE</SctiesMvmtTp>
        <Pmt>FREE</Pmt>
      </SttlmTpAndAddtlParams>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2019-10-16</Dt>
          </Dt>
        </TradDt>
      </TradDtls>
    </SctiesSttlmTxInstr>
  </Document>
</Saa:Body>
```

```

    <SttlmDt>
      <Dt>
        <Dt>2019-10-16</Dt>
      </Dt>
    </SttlmDt>
  </TradDtls>
  <FinInstrmId>
    <ISIN>BE6307085488</ISIN>
  </FinInstrmId>
  <QtyAndAcctDtls>
    <SttlmQty>
      <Qty>
        <FaceAmt>1000000</FaceAmt>
      </Qty>
    </SttlmQty>
    <SfkpgAcct>
      <Id>NBBE100860011001</Id>
    </SfkpgAcct>
  </QtyAndAcctDtls>
  <SttlmParams>
    <SctiesTxTp>
      <Cd>TRAD</Cd>
    </SctiesTxTp>
    <SttlmTxCond>
      <Cd>NOMC</Cd>
    </SttlmTxCond>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBE273</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860021001</Id>
      </SfkpgAcct>
    </Pty1>
  </DlvrgSttlmPties>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE216</AnyBIC>
      </Id>

```

```

    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBE05P2</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
    </Pty1>
  </RcvgSttlmPties>
  <SttlmAmt>
    <Amt Ccy="USD">1000000</Amt>
    <CdtDbtInd>DBIT</CdtDbtInd>
  </SttlmAmt>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

5.4.1.1.2. Output

5.4.1.1.2.1. Sese.024 – to buyer

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE05P2</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE05P2</BICFI>
          <Othr>
            <Id>NBBE05P2</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgId>1077594624000</BizMsgId>
    <MsgDefId>sese.024.001.08</MsgDefId>
    <CreDt>2019-10-17T12:49:21Z</CreDt>
    <Prty>2019101700000250</Prty>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.08">

```

```

<SctiesSttlmTxStsAdv>
  <TxId>
    <AcctOwnrTxId>FORCURTEST1</AcctOwnrTxId>
    <MktInfrstrctrTxId>1910160298256173</MktInfrstrctrTxId>
  </TxId>
  <SttlmSts>
    <Flng>
      <Rsn>
        <Cd>
          <Cd>CYCL</Cd>
        </Cd>
        <AddtlRsnInf>AwaitingNextSettlementCycle</AddtlRsnInf>
      </Rsn>
    </Flng>
  </SttlmSts>
  <TxDtls>
    <SfkpgAcct>
      <Id>NBBE100860011001</Id>
    </SfkpgAcct>
    <FinInstrmId>
      <ISIN>BE6307085488</ISIN>
    </FinInstrmId>
    <SttlmQty>
      <Qty>
        <FaceAmt>1000000</FaceAmt>
      </Qty>
    </SttlmQty>
    <SttlmAmt>
      <Amt Ccy="USD">1000000</Amt>
      <CdtDbtInd>DBIT</CdtDbtInd>
    </SttlmAmt>
    <SttlmDt>
      <Dt>
        <Dt>2019-10-16</Dt>
      </Dt>
    </SttlmDt>
    <TradDt>
      <Dt>
        <Dt>2019-10-16</Dt>
      </Dt>
    </TradDt>
    <SctiesMvmntTp>RECE</SctiesMvmntTp>
    <Pmt>FREE</Pmt>
    <SttlmParams>
      <SttlmTxCond>
        <Cd>NOMC</Cd>
      </SttlmTxCond>
      <SctiesTxTp>

```

```

        <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEEB05P2</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860011001</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEEBB273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
    <Envp>
        <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
            <SctiesSttlmSD1>
                <RltdTxId>0119052141062000</RltdTxId>
            </SctiesSttlmSD1>
        </Document>
    </Envp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```


5.4.1.1.2.2. MT548 – to buyer

```
:16R:GENL
:20C::SEME//1077552206000
:23G:INST
:98C::PREP//20191016173057
:16R:LINK
:20C::RELA//FORCURTEST1
:16S:LINK
:16R:LINK
:20C::MITI//0119052141062000
:16S:LINK
:16R:LINK
:20C::PCTI//1910160298256173
:16S:LINK
:16R:STAT
:25D::SETT//PEND
:16R:REAS
:24B::PEND//FUTU
:70D::REAS//AwaitingSettlementDate
:16S:REAS
:16S:STAT
:16R:STAT
:25D::IPRC//PACK
:16R:REAS
:24B::PACK//NARR
:70D::REAS//NORE
:16S:REAS
:16S:STAT
:16S:GENL
:16R:SETTRAN
:35B:ISIN BE6307085488
:36B::SETT//FAMT/1000000,0
:19A::SETT//USD1000000,0
:97A::SAFE//NBBE100860011001
:22F::SETR//TRAD
:22H::REDE//RECE
:22H::PAYM//FREE
:22F::STCO//NPAR
:22F::STCO//NOMC
:98A::TRAD//20191016
:98A::SETT//20191016
:16R:SETPRTY
:95P::PSET//NBBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBEBEBB273
:97A::SAFE//NBBE100860021001
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//NBBEBEB05P2
:97A::SAFE//NBBE100860011001
:16S:SETPRTY
:16S:SETTRAN
```

5.4.1.1.2.3. Sese.028 – allegement (to the counterparty)

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBEBEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
  </AppHdr>
</Saa:Body>
```

```

        </FinInstnId>
    </FIId>
</Fr>
<To>
    <FIId>
        <FinInstnId>
            <BICFI>NBBE216</BICFI>
            <Othr>
                <Id>TRGTXE2SXXX</Id>
            </Othr>
        </FinInstnId>
    </FIId>
</To>
<BizMsgIdr>1077594624000</BizMsgIdr>
<MsgDefIdr>sese.028.001.06</MsgDefIdr>
<CreDt>2019-10-16T10:20:09Z</CreDt>
<Prty>2019091700000010</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.028.001.06">
    <SctiesSttlmTxAllgmtNtfctn>
        <TxId>1909170296843546</TxId>
        <SttlmTpAndAddtlParams>
            <SctiesMvmntTp>RECE</SctiesMvmntTp>
            <Pmt>FREE</Pmt>
        </SttlmTpAndAddtlParams>
        <MktInfrstrctrTxId>
            <Id>1909170296841799</Id>
        </MktInfrstrctrTxId>
        <TradDtls>
            <TradDt>
                <Dt>
                    <Dt>2019-10-16</Dt>
                </Dt>
            </TradDt>
            <SttlmDt>
                <Dt>
                    <Dt>2019-10-16</Dt>
                </Dt>
            </SttlmDt>
        </TradDtls>
        <FinInstrmId>
            <ISIN>
                BE6307085488</ISIN>
            </FinInstrmId>
        <QtyAndAcctDtls>
            <SttlmQty>
                <FaceAmt>1000000</FaceAmt>
            </SttlmQty>
            <AcctOwnr>

```

```

        <Id>
            <AnyBIC>NBEBEB05P2</AnyBIC>
        </Id>
    </AcctOwnr>
    <SfkpgAcct>
        <Id>NONREF</Id>
    </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
    <SctiesTxTp>
        <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBEBEB05P2</AnyBIC>
        </Id>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBEBEBB273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
<SttlmAmt>
    <Amt Ccy="USD">1000000</Amt>
    <CdtDbtInd>DBIT</CdtDbtInd>
</SttlmAmt>
</SctiesSttlmTxAllgmtNtfcn>
</Document>
</Saa:Body>

```

5.4.1.2. Sell instruction FOP with cash

5.4.1.2.1. Input

5.4.1.2.1.1. In Ramses

| Enter Message Info | | Message Type |
|--|--|--------------------------------|
| Operation Type | SecuritiesSettlementTransactionInstruction | secc.023.001.07 |
| Send As * | NBBE88216 - BNS - NBB | |
| Instructing Party * | NBBE88273 - FIERCE AND FIERCE MERGERS AND ACQUISITIO | |
| Account Owner Reference * | FORCURTEST | Securities Movement Type (m) * |
| Common Trade Reference (c) | | Payment Type (m) * |
| Corporate Action Event ID | | DELI - Deliver |
| | | FREE - Free of Payment |
| Trade Date (m) * | 18/10/2018 | Cum/Ex Indicator (s) |
| Settlement Date (m) * | 18/10/2018 | Matching Status |
| ISIN (m) * | BE630708488 | ISIN Description |
| Face Amount (m) * | 1,000,000.00 | Cash Amount (m) |
| Safekeeping Account * | NBBE100860021001 | Cash Currency (m) |
| Deviating Cash Account | | USD |
| Securities Transaction Type * | TRAD - Trade | Credit Debit Indicator (m) |
| Place of Clearing | | CRDT - Credit |
| | | Place of Trade |
| Yield To Maturity Rate | | Hold Indicator |
| Automated Market Claim (s) | NOMC - No Automatic Market Claim | Hold Indicator Reason |
| Bilaterally Agreed Treasury Management | | Partial Settlement Indicator |
| Modification Cancellation Allowed | | NPAR - Partial Not Allowed |
| Priority | | Beneficial Ownership |
| Sub-balance Type | | |
| Sub-balance Ids | | |
| Delivering | | |
| Depository (m) | NBBE88216 | Party 2 |
| Party 1 (m) | NBBE88273 | SAFE Party 2 |
| SAFE Party 1 (o) | | Party 2 Pledge Reference |
| Party 1 Pledge Reference | | |
| Receiving | | |
| Depository (m) | NBBE88216 | Party 2 |
| Party 1 (m) | NBBE88273 | SAFE Party 2 |
| SAFE Party 1 (o) | | Party 2 Pledge Reference |
| Party 1 Pledge Reference | | |

5.4.1.2.1.2. MT542 – Deliver free of payment with cash

```

:16R:GENL
:20C::SEME//FORCURTEST
:23G:NEWM
:16S:GENL
:16R:TRADDET
:98A::SETT//20191016
:98A::TRAD//20191016
:35B:ISIN
:16S:TRADDET
:16R:FIAC
:36B::SETT//FAMT/1000000,0
:97A::SAFE//NBBE100860021001
:16S:FIAC
:16R:SETDET
:22F::STCO//NPAR
:22F::STCO//NOMC
:22F::SETR//TRAD
:16R:SETPRTY
:95P::PSET//NBBE88216
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//NBBE88273
:97A::SAFE//NBBE100860021001
:16S:SETPRTY
:16R:SETPRTY
:95P::REAG//NBBE88273
:97A::SAFE//NBBE100860011001
:16S:SETPRTY
:16R:AMT
:19A::SETT//USD1000000,0
:16S:AMT
:16S:SETDET

```

BE630708488

5.4.1.2.1.3. sese.023

```
<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB273</BICFI>
          <ClrSysMmbId>
            <ClrSysId>
              <Prtry>T2S</Prtry>
            </ClrSysId>
          <MmbId>NBBSSS</MmbId>
        </ClrSysMmbId>
      <Othr>
        <Id>NBBEBEBB216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</Fr>
<To>
  <FIId>
    <FinInstnId>
      <BICFI>TRGTXE2SXXX</BICFI>
      <Othr>
        <Id>NBBEBEBB216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
<BizMsgIdr>FORCUREST</BizMsgIdr>
<MsgDefIdr>sese.023.001.07</MsgDefIdr>
<CreDt>2019-10-15T13:26:00Z</CreDt>
</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.023.001.07">
  <SctiesSttlmTxInstr>
    <TxId>FORCUREST</TxId>
    <SttlmTpAndAddtlParams>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>FREE</Pmt>
    </SttlmTpAndAddtlParams>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </TradDt>
    </SctiesSttlmTxInstr>
  </SctiesSttlmTxInstr>
</Document>
```

```

        <Dt>
            <Dt>2019-10-16</Dt>
        </Dt>
    </SttlmDt>
</TradDtls>
<FinInstrmId>
    <ISIN>BE6307085488</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
    <SttlmQty>
        <Qty>
            <FaceAmt>1000000</FaceAmt>
        </Qty>
    </SttlmQty>
    <SfkpgAcct>
        <Id>NBBE100860021001</Id>
    </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
    <SctiesTxTp>
        <Cd>TRAD</Cd>
    </SctiesTxTp>
    <SttlmTxCond>
        <Cd>NOMC</Cd>
    </SttlmTxCond>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBE216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBE216</AnyBIC>
        </Id>
    </Dpstry>

```

```

    <Pty1>
      <Id>
        <AnyBIC>NBBE0005P2</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
    </Pty1>
  </RcvgSttlmPties>
  <SttlmAmt>
    <Amt Ccy="USD">1000000</Amt>
    <CdtDbtInd>CRDT</CdtDbtInd>
  </SttlmAmt>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

5.4.1.2.2. Output

5.4.1.2.2.1. sese.024 to seller

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE0005P2</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE0005P2</BICFI>
          <Othr>
            <Id>NBBE0005P2</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>1077551387000</BizMsgIdr>
    <MsgDefIdr>sese.024.001.08</MsgDefIdr>
    <CreDt>2019-10-16T15:30:56Z</CreDt>
    <Prty>2019101600000283</Prty>
  </AppHdr>
</Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.08">

```



```

<SctiesSttlmTxStsAdv>
  <TxId>
    <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
    <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
  </TxId>
  <MtchgSts>
    <Mtchd />
  </MtchgSts>
  <SttlmSts>
    <Pdg>
      <Rsn>
        <Cd>
          <Cd>FUTU</Cd>
        </Cd>
        <AddtlRsnInf>AwaitingSettlementDate</AddtlRsnInf>
      </Rsn>
    </Pdg>
  </SttlmSts>
  <TxDtls>
    <SfkpgAcct>
      <Id>NBBE100860021001</Id>
    </SfkpgAcct>
    <FinInstrmId>
      <ISIN>BE6307085488</ISIN>
    </FinInstrmId>
    <SttlmQty>
      <Qty>
        <FaceAmt>1000000</FaceAmt>
      </Qty>
    </SttlmQty>
    <SttlmAmt>
      <Amt Ccy="USD">1000000</Amt>
      <CdtDbtInd>CRDT</CdtDbtInd>
    </SttlmAmt>
    <SttlmDt>
      <Dt>
        <Dt>2019-10-16</Dt>
      </Dt>
    </SttlmDt>
    <TradDt>
      <Dt>
        <Dt>2019-10-16</Dt>
      </Dt>
    </TradDt>
    <MtchdStsTmStmp>2019-10-16T15:28:52Z</MtchdStsTmStmp>
    <SctiesMvmntTp>DELI</SctiesMvmntTp>
    <Pmt>FREE</Pmt>
    <SttlmParams>

```

```

    <SttlmTxCond>
      <Cd>NOMC</Cd>
    </SttlmTxCond>
    <SctiesTxTp>
      <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE9EBB216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBE9EBB05P2</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
    </Pty1>
  </RcvgSttlmPties>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE9EBB216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBBE9EBB273</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860021001</Id>
      </SfkpgAcct>
    </Pty1>
  </DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
  <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

      <SctiesSttlmSD1>
        <RltdTxId>0119052141062000</RltdTxId>
      </SctiesSttlmSD1>
    </Document>

```

```

    </Envlp>
  </SplmtryData>
</SctiesSttlmTxStsAdv<
</Document>
</Saa:Body>

```

5.4.1.3. Matching related instructions

5.4.1.3.1. sese.024 to buyer

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEEBB216</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEEBB05P2</BICFI>
          <Othr>
            <Id>NBBEEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>1077552207000</BizMsgIdr>
    <MsgDefIdr>sese.024.001.08</MsgDefIdr>
    <CreDt>2019-10-16T15:30:58Z</CreDt>
    <Prty>2019101600000285</Prty>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.08">
    <SctiesSttlmTxStsAdv<
      <TxId>
        <AcctOwnrTxId>FORCURTEST1</AcctOwnrTxId>
        <MktInfrstrctrTxId>1910160298256173</MktInfrstrctrTxId>
      </TxId>
      <MtchgSts>
        <Mtchd />
      </MtchgSts>
      <SttlmSts>
        <Pdg>
          <Rsn>
            <Cd>

```

```

        <Cd>FUTU</Cd>
    </Cd>
    <AddtlRsnInf>AwaitingSettlementDate</AddtlRsnInf>
</Rsn>
</Pdg>
</SttlmSts>
<TxDtls>
    <SfkpgAcct>
        <Id>NBBE100860011001</Id>
    </SfkpgAcct>
    <FinInstrmId>
        <ISIN>BE6307085488</ISIN>
    </FinInstrmId>
    <SttlmQty>
        <Qty>
            <FaceAmt>1000000</FaceAmt>
        </Qty>
    </SttlmQty>
    <SttlmAmt>
        <Amt Ccy="USD">1000000</Amt>
        <CdtDbtInd>DBIT</CdtDbtInd>
    </SttlmAmt>
    <SttlmDt>
        <Dt>
            <Dt>2019-10-16</Dt>
        </Dt>
    </SttlmDt>
    <TradDt>
        <Dt>
            <Dt>2019-10-16</Dt>
        </Dt>
    </TradDt>
    <MtchdStsTmStmp>2019-10-16T15:28:52Z</MtchdStsTmStmp>
    <SctiesMvmntTp>RECE</SctiesMvmntTp>
    <Pmt>FREE</Pmt>
    <SttlmParams>
        <SttlmTxCond>
            <Cd>NOMC</Cd>
        </SttlmTxCond>
        <SctiesTxTp>
            <Cd>TRAD</Cd>
        </SctiesTxTp>
        <PrtlSttlmInd>NPAR</PrtlSttlmInd>
    </SttlmParams>
    <RcvgSttlmPties>
        <Dpstry>
            <Id>
                <AnyBIC>NBBEBEBB216</AnyBIC>
            </Id>
        </Dpstry>
    </RcvgSttlmPties>

```

```

        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE05P2</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860011001</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBE216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
    <Envlp>
        <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

            <SctiesSttlmSD1>
                <RltdTxId>0119052141062000</RltdTxId>
            </SctiesSttlmSD1>
        </Document>
    </Envlp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.3.2. sese.024 to seller

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
    <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
        <Fr>
            <FIId>
                <FinInstnId>

```

```

        <BICFI>NBBEEBB216</BICFI>
        <Othr>
            <Id>TRGTXE2SXXX</Id>
        </Othr>
    </FinInstnId>
</FIId>
</Fr>
<To>
    <FIId>
        <FinInstnId>
            <BICFI>NBBEEBB273</BICFI>
            <Othr>
                <Id>NBBEEBB216</Id>
            </Othr>
        </FinInstnId>
    </FIId>
</To>
<BizMsgIdr>1077551387000</BizMsgIdr>
<MsgDefIdr>sese.024.001.08</MsgDefIdr>
<CreDt>2019-10-16T15:30:56Z</CreDt>
<Prty>2019101600000283</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.08">
    <SctiesSttlmTxStsAdv<
        <TxId>
            <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
            <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
        </TxId>
        <MtchgSts>
            <Mtchd />
        </MtchgSts>
        <SttlmSts>
            <Pdg>
                <Rsn>
                    <Cd>
                        <Cd>FUTU</Cd>
                    </Cd>
                    <AddtlRsnInf>AwaitingSettlementDate</AddtlRsnInf>
                </Rsn>
            </Pdg>
        </SttlmSts>
        <TxDtls>
            <SfkpgAcct>
                <Id>NBBE100860021001</Id>
            </SfkpgAcct>
            <FinInstrmId>
                <ISIN>BE6307085488</ISIN>
            </FinInstrmId>
    </SctiesSttlmTxStsAdv>

```

```

<SttlmQty>
  <Qty>
    <FaceAmt>1000000</FaceAmt>
  </Qty>
</SttlmQty>
<SttlmAmt>
  <Amt Ccy="USD">1000000</Amt>
  <CdtDbtInd>CRDT</CdtDbtInd>
</SttlmAmt>
<SttlmDt>
  <Dt>
    <Dt>2019-10-16</Dt>
  </Dt>
</SttlmDt>
<TradDt>
  <Dt>
    <Dt>2019-10-16</Dt>
  </Dt>
</TradDt>
<MtchdStsTmStmp>2019-10-16T15:28:52Z</MtchdStsTmStmp>
<SctiesMvmntTp>DELI</SctiesMvmntTp>
<Pmt>FREE</Pmt>
<SttlmParams>
  <SttlmTxCond>
    <Cd>NOMC</Cd>
  </SttlmTxCond>
  <SctiesTxTp>
    <Cd>TRAD</Cd>
  </SctiesTxTp>
  <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBBE216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBBE05P2</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100860011001</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
  <Dpstry>

```



```

        <Id>
            <AnyBIC>NBBE216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
    <Envp>
        <Document xmlns="urn:eurosystem:xsd:DRAFT2supl.021.001.01">

            <SctiesSttlmSD1>
                <RltdTxId>0119052141062000</RltdTxId>
            </SctiesSttlmSD1>
        </Document>
    </Envp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.3.3. sese.029: allegement removal advice

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
    <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
        <Fr>
            <FIId>
                <FinInstnId>
                    <BICFI>TRGTXE2SXXX</BICFI>
                    <Othr>
                        <Id>NBBE216</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </Fr>
        <To>
            <FIId>
                <FinInstnId>
                    <BICFI>NBBE273</BICFI>
                    <Othr>
                        <Id>NBBE216</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </To>
        <BizMsgIdr>1077552208000</BizMsgIdr>
        <MsgDefIdr>sese.029.001.04</MsgDefIdr>
        <CreDt>2019-10-16T15:30:12Z</CreDt>
        <Prty>2019101600000286</Prty>
    </AppHdr>
</Saa:Body>

```

```

</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.029.001.04">
  <SctiesSttlmAllgmtRmvlAdv<
    <AcctSvcrTxId>
      <TxId>NONREF</TxId>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>FREE</Pmt>
    </AcctSvcrTxId>
    <MktInfrstrctrTxId>
      <Id>1910150298152245</Id>
    </MktInfrstrctrTxId>
    <AcctOwnr>
      <Id>
        <AnyBIC>NBBEBEB05P2</AnyBIC>
      </Id>
    </AcctOwnr>
    <SfkpgAcct>
      <Id>NBBE100860011001</Id>
    </SfkpgAcct>
    <TxDtls>
      <FinInstrmId>
        <ISIN>BE6307085488</ISIN>
      </FinInstrmId>
      <SttlmDt>
        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </SttlmDt>
      <SttlmQty>
        <Qty>
          <FaceAmt>1000000</FaceAmt>
        </Qty>
      </SttlmQty>
      <DlvrgSttlmPties>
        <Dpstry>
          <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
          </Id>
        </Dpstry>
        <Pty1>
          <Id>
            <AnyBIC>NBBEBEBB273</AnyBIC>
          </Id>
        </Pty1>
      </DlvrgSttlmPties>
      <RcvgSttlmPties>
        <Dpstry>
          <Id>
            <AnyBIC>NBBEBEBB216</AnyBIC>
          </Id>
        </Dpstry>
        <Pty1>
          <Id>
            <AnyBIC>NBBEBEB05P2</AnyBIC>
          </Id>
        </Pty1>
      </RcvgSttlmPties>
    </TxDtls>
  </SctiesSttlmAllgmtRmvlAdv>
</Document>
</Saa:Body>

```

5.4.1.4. Instructions on ISD

5.4.1.4.1. sese.031 Put the transaction on hold

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>

```

```

<FIId>
  <FinInstnId>
    <BICFI>TRGTXE2SXXX</BICFI>
    <Othr>
      <Id>NBBE2216</Id>
    </Othr>
  </FinInstnId>
</FIId>
</Fr>
<To>
  <FIId>
    <FinInstnId>
      <BICFI>NBBE2273</BICFI>
      <Othr>
        <Id>NBBE2216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
<BizMsgIdr>1077552209000</BizMsgIdr>
<MsgDefIdr>sese.031.001.07</MsgDefIdr>
<CreDt>2019-10-16T15:30:12Z</CreDt>
<Prty>2019101600000288</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.031.001.07">
  <SctiesSttlmCondModStsAdv>
    <ReqRef>
      <Id>NONREF</Id>
    </ReqRef>
    <SfkpgAcct>
      <Id>NBBE100860021001</Id>
    </SfkpgAcct>
    <ReqDtls>
      <Ref>
        <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
        <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
      </Ref>
      <HldInd>
        <Ind>true</Ind>

```

```

    <Rsn>
      <Cd>
        <Cd>CDEL</Cd>
      </Cd>
      <AddtlInf>300032260</AddtlInf>
    </Rsn>
  </HldInd>
</ReqDtls>
<PrcgSts>
  <Cmpltd />
</PrcgSts>
</SctiesSttlmCondModStsAdv>
</Document>
</Saa:Body>

```

5.4.1.4.2. Reservation completed – SEMT.015

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE2EBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE2EBB273</BICFI>
          <Othr>
            <Id>NBBE2EBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>1077551390000</BizMsgIdr>
    <MsgDefIdr>semt.015.001.06</MsgDefIdr>
    <CreDt>2019-10-16T15:30:12Z</CreDt>
    <Prty>2019101600000289</Prty>
  </AppHdr>
</Document xmlns="urn:iso:std:iso:20022:tech:xsd:semt.015.001.06">

```

```

<IntraPosMvmntConf>
  <AddtlParams>
    <MktInfrstrctrTxId>0219052141063000</MktInfrstrctrTxId>
  </AddtlParams>
  <AcctOwnr>
    <AnyBIC>NBBE273</AnyBIC>
  </AcctOwnr>
  <SfkpgAcct>
    <Id>NBBE100860021001</Id>
  </SfkpgAcct>
  <FinInstrmId>
    <ISIN>BE6307085488</ISIN>
  </FinInstrmId>
  <IntraPosDtls>
    <SttldQty>
      <FaceAmt>1000000</FaceAmt>
    </SttldQty>
    <SctiesSubBalId>
      <Id>1905214106202001</Id>
    </SctiesSubBalId>
    <SttlmDt>
      <DtTm>2019-10-16T17:28:54.872186</DtTm>
    </SttlmDt>
    <BalFr>
      <Tp>
        <Cd>AWAS</Cd>
      </Tp>
    </BalFr>
    <BalTo>
      <Tp>
        <Prtry>
          <Id>COSP</Id>
          <Issr>T2S</Issr>
          <SchmeNm>RT</SchmeNm>
        </Prtry>
      </Tp>
    </BalTo>
  </IntraPosDtls>
  <SplmtryData>
    <PlcAndNm>/Document/IntraPosMvmntConf/AddtlParams</PlcAndNm>
    <Envlp>
      <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
        <SctiesSttlmSD1>
          <RltdTxId>1910150298151773</RltdTxId>
        </SctiesSttlmSD1>
      </Document>
    </Envlp>
  </SplmtryData>

```

```

    </IntraPosMvmntConf>
  </Document>
</Saa:Body>

```

5.4.1.4.3. sese.024 – info on reservation towards seller

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE9EBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE9EBB216</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>1076573172000</BizMsgIdr>
    <MsgDefIdr>sese.024.001.08</MsgDefIdr>
    <CreDt>2019-10-16T13:20:19Z</CreDt>
    <Prty>2019091700000044</Prty>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.024.001.08">
    <SctiesSttlmTxStsAdvc>
      <TxId>
        <AcctOwnrTxId>NONREF</AcctOwnrTxId>
        <AcctSvcrTxId>FORCURTEST </AcctSvcrTxId>
        <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
      </TxId>
      <SttlmSts>
        <Pdg>
          <Rsn>
            <Cd>
              <Cd>PRSY</Cd>
            </Cd>
            <AddtlRsnInf>300032260</AddtlRsnInf>
          </Rsn>
        </Pdg>
      </SttlmSts>
    </SctiesSttlmTxStsAdvc>
  </Document>

```

```

</SttlmSts>
<TxDtls>
  <SfkpgAcct>
    <Id>_____NBBE100860021001</Id>
  </SfkpgAcct>
  <FinInstrmId>
    <ISIN>_____BE6307085488</ISIN>
  </FinInstrmId>
  <SttlmQty>
    <Qty>
      <FaceAmt>1000000</FaceAmt>
    </Qty>
  </SttlmQty>
  <SttlmAmt>
    <Amt Ccy="USD">1000000</Amt>
    <CdtDbtInd>CRDT</CdtDbtInd>
  </SttlmAmt>
  <SttlmDt>
    <Dt>
      <Dt>2019-10-16</Dt>
    </Dt>
  </SttlmDt>
  <TradDt>
    <Dt>
      <Dt>2019-10-16</Dt>
    </Dt>
  </TradDt>
  <SctiesMvmntTp>DELI</SctiesMvmntTp>
  <Pmt>FREE</Pmt>
  <SttlmParams>
    <HldInd>
      <Ind>true</Ind>
      <Rsn>
        <Cd>
          <Cd>CDEL</Cd>
        </Cd>
        <AddtlInf>300032260</AddtlInf>
      </Rsn>
    </HldInd>
    <SctiesTxTp>
      <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBEBEBB216</AnyBIC>
      </Id>
    </Dpstry>
  </RcvgSttlmPties>

```

```

        </Id>
      </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>_____NBBE05P2</AnyBIC>
      </Id>
    </Pty1>
  </RcvgSttlmPties>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBBE0B216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>_____NBBE0B273</AnyBIC>
      </Id>
    </Pty1>
  </DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
  <PlcAndNm>/Document/SciesSttlmTxStsAdvc/TxId</PlcAndNm>

  <Envp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

      <SciesSttlmSD1>
        <RltdTxId>0119052141062000</RltdTxId>
      </SciesSttlmSD1>
    </Document>
  </Envp>
</SplmtryData>
</SciesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.4.4. Sese.024 – info reservation towards buyer

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE0B216</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>

```



```

    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>NBBE05P2</BICFI>
        <Othr>
          <Id>NBBE05P2</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>1077551389000</BizMsgIdr>
  <MsgDefIdr>sese.024.001.08</MsgDefIdr>
  <CreDt>2019-10-16T15:31:00Z</CreDt>
  <Prty>201910160000291</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.024.001.08">
  <SttlmTxStsAdv>
    <TxId>
      <AcctOwnrTxId>FORCURTEST1</AcctOwnrTxId>
      <MktInfrstrctrTxId>1910160298256173</MktInfrstrctrTxId>
    </TxId>
    <SttlmSts>
      <Pdg>
        <Rsn>
          <Cd>
            <Cd>PRCY</Cd>
          </Cd>
          <AddtlRsnInf>SPST002 - Settlement Instruction is unsettled because its
counterpart settlement
instruction is 'On Hold'</AddtlRsnInf>
        </Rsn>
      </Pdg>
    </SttlmSts>
    <TxDtls>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
      <FinInstrmId>
        <ISIN>BE6307085488</ISIN>
      </FinInstrmId>
      <SttlmQty>
        <Qty>
          <FaceAmt>1000000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SttlmAmt>

```

```

    <Amt Ccy="USD">1000000</Amt>
    <CdtDbtInd>DBIT</CdtDbtInd>
  </SttlmAmt>
  <SttlmDt>
    <Dt>
      <Dt>2019-10-16</Dt>
    </Dt>
  </SttlmDt>
  <TradDt>
    <Dt>
      <Dt>2019-10-16</Dt>
    </Dt>
  </TradDt>
  <SctiesMvmntTp>RECE</SctiesMvmntTp>
  <Pmt>FREE</Pmt>
  <SttlmParams>
    <SttlmTxCond>
      <Cd>NOMC</Cd>
    </SttlmTxCond>
    <SctiesTxTp>
      <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
  </SttlmParams>
  <RcvgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBEBEBB216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBEBEBB05P2</AnyBIC>
      </Id>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
    </Pty1>
  </RcvgSttlmPties>
  <DlvrgSttlmPties>
    <Dpstry>
      <Id>
        <AnyBIC>NBEBEBB216</AnyBIC>
      </Id>
    </Dpstry>
    <Pty1>
      <Id>
        <AnyBIC>NBEBEBB273</AnyBIC>
      </Id>
    </Pty1>
  </DlvrgSttlmPties>

```

```

        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
    <Envlp>
        <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

            <SctiesSttlmSD1>
                <RltdTxId>0119052141062000</RltdTxId>
            </SctiesSttlmSD1>
        </Document>
    </Envlp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.4.5. sese.024 Awaiting release by CSD to seller

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
    <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
        <Fr>
            <FIId>
                <FinInstnId>
                    <BICFI>NBBEBEBB216</BICFI>
                    <Othr>
                        <Id>TRGTXE2SXXX</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </Fr>
        <To>
            <FIId>
                <FinInstnId>
                    <BICFI>NBBEBEBB273</BICFI>
                    <Othr>
                        <Id>NBBEBEBB216</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </To>
        <BizMsgIdr>1077552210000</BizMsgIdr>
        <MsgDefIdr>sese.024.001.08</MsgDefIdr>
        <CreDt>2019-10-16T15:30:59Z</CreDt>
    </AppHdr>
</Saa:Body>

```

```

    <Prty>201910160000290</Prty>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.024.001.08">
    <SctiesSttlmTxStsAdv>
      <TxId>
        <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
        <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
      </TxId>
      <SttlmSts>
        <Pdg>
          <Rsn>
            <Cd>
              <Cd>CDLR</Cd>
            </Cd>
            <AddtlRsnInf>CoSD awaiting from Administering Party</AddtlRsnInf>
          </Rsn>
        </Pdg>
      </SttlmSts>
      <TxDtls>
        <SfkpgAcct>
          <Id>NBBE100860021001</Id>
        </SfkpgAcct>
        <FinInstrmId>
          <ISIN>BE6307085488</ISIN>
        </FinInstrmId>
        <SttlmQty>
          <Qty>
            <FaceAmt>1000000</FaceAmt>
          </Qty>
        </SttlmQty>
        <SttlmAmt>
          <Amt Ccy="USD">1000000</Amt>
          <CdtDbtInd>CRDT</CdtDbtInd>
        </SttlmAmt>
        <SttlmDt>
          <Dt>
            <Dt>2019-10-16</Dt>
          </Dt>
        </SttlmDt>
        <TradDt>
          <Dt>
            <Dt>2019-10-16</Dt>
          </Dt>
        </TradDt>
        <SctiesMvmntTp>DELI</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
        <SttlmParams>

```

```

<HldInd>
  <Ind>true</Ind>
  <Rsn>
    <Cd>
      <Cd>CDEL</Cd>
    </Cd>
    <AddtlInf>300032260</AddtlInf>
  </Rsn>
</HldInd>
<SttlmTxCond>
  <Cd>NOMC</Cd>
</SttlmTxCond>
<SctiesTxTp>
  <Cd>TRAD</Cd>
</SctiesTxTp>
<PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBEBEBB05P2</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBEE100860011001</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBEBEBB273</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBEE100860021001</Id>
    </SfkpgAcct>
  </Pty1>
</DlvrgSttlmPties>
</TxDtls>

```

```

<SplmtryData>
  <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>
  <Envlp>
    <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

      <SctiesSttlmSD1>
        <RltdTxId>0119052141062000</RltdTxId>
      </SctiesSttlmSD1>
    </Document>
  </Envlp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.4.6. Release of transaction by Administrative Party (CSD) – sese.030 sent by CSD

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE216</BICFI>
          <ClrSysMmbId>
            <ClrSysId>
              <Prtry>T2S</Prtry>
            </ClrSysId>
          <MmbId>NBBSS</MmbId>
        </ClrSysMmbId>
        <Othr>
          <Id>NBBE216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXE2SXXX</BICFI>
        <Othr>
          <Id>NBBE216</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>20191017S0000060</BizMsgIdr>
  <MsgDefIdr>sese.030.001.07</MsgDefIdr>

```

```

    <CreDt>2019-10-17T12:48:20Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.030.001.07">
    <SctiesSttlmCondsModReq>
      <SfkpgAcct>
        <Id>NBBE100860021001</Id>
      </SfkpgAcct>
      <ReqDtls>
        <Ref>
          <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
        </Ref>
        <HldInd>
          <Ind>false</Ind>
          <Rsn>
            <Cd>
              <Cd>CDEL</Cd>
            </Cd>
            <AddtlInf>300032260</AddtlInf>
          </Rsn>
        </HldInd>
      </ReqDtls>
    </SctiesSttlmCondsModReq>
  </Document>
</Saa:Body>

```

5.4.1.4.7. sese.031 (confirmation of release) received by CSD

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:2002:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE2EBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBE2EBB216</BICFI>
          <Othr>
            <Id>NBBE2EBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
  </AppHdr>

```

```

<BizMsgIdr>1077594623000</BizMsgIdr>
<MsgDefIdr>sese.031.001.07</MsgDefIdr>
<CreDt>2019-10-17T12:48:42Z</CreDt>
<Prty>2019101700000252</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.031.001.07">
  <SctiesSttlmCondModStsAdv<
    <ReqRef>
      <Id>20191017S0000060</Id>
    </ReqRef>
    <SfkpgAcct>
      <Id>NBBE100860021001</Id>
    </SfkpgAcct>
    <ReqDtls>
      <Ref>
        <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
        <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
      </Ref>
      <HldInd>
        <Ind>false</Ind>
        <Rsn>
          <Cd>
            <Cd>CDEL</Cd>
          </Cd>
          <AddtlInf>300032260</AddtlInf>
        </Rsn>
      </HldInd>
    </ReqDtls>
    <PrcgSts>
      <Cmpltd />
    </PrcgSts>
  </SctiesSttlmCondModStsAdv>
</Document>
</Saa:Body>

```

5.4.1.4.8. sese.024 to buyer

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE100860021001</Id>
          </Othr>
        </FinInstnId>
      </FIId>

```



```

</Fr>
<To>
  <FIId>
    <FinInstnId>
      <BICFI>NBBE05P2</BICFI>
      <Othr>
        <Id>NBBE0216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
<BizMsgIdr>1077594624000</BizMsgIdr>
<MsgDefIdr>sese.024.001.08</MsgDefIdr>
<CreDt>2019-10-17T12:48:42Z</CreDt>
<Prty>2019101700000250</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.024.001.08">
  <SctiesSttlmTxStsAdv>
    <TxId>
      <AcctOwnrTxId>FORCUREST1</AcctOwnrTxId>
      <MktInfrstrctrTxId>1910160298256173</MktInfrstrctrTxId>
    </TxId>
    <SttlmSts>
      <Flng>
        <Rsn>
          <Cd>
            <Cd>CYCL</Cd>
          </Cd>
          <AddtlRsnInf>AwaitingNextSettlementCycle</AddtlRsnInf>
        </Rsn>
      </Flng>
    </SttlmSts>
    <TxDtls>
      <SfkpgAcct>
        <Id>NBBE100860011001</Id>
      </SfkpgAcct>
      <FinInstrmId>
        <ISIN>BE6307085488</ISIN>
      </FinInstrmId>
      <SttlmQty>
        <Qty>
          <FaceAmt>1000000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SttlmAmt>
        <Amt Ccy="USD">1000000</Amt>
        <CdtDbtInd>DBIT</CdtDbtInd>
      </SttlmAmt>
    </TxDtls>
  </SctiesSttlmTxStsAdv>
</Document>

```

```

</SttlmAmt>
<SttlmDt>
  <Dt>
    <Dt>2019-10-16</Dt>
  </Dt>
</SttlmDt>
<TradDt>
  <Dt>
    <Dt>2019-10-16</Dt>
  </Dt>
</TradDt>
<SctiesMvmntTp>RECE</SctiesMvmntTp>
<Pmt>FREE</Pmt>
<SttlmParams>
  <SttlmTxCond>
    <Cd>NOMC</Cd>
  </SttlmTxCond>
  <SctiesTxTp>
    <Cd>TRAD</Cd>
  </SctiesTxTp>
  <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBEBEBB05P2</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100860011001</Id>
    </SfkpgAcct>
  </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>NBEBEBB216</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>NBEBEBB273</AnyBIC>
    </Id>
    <SfkpgAcct>

```

```

        <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
    </DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>

    <Envlp>
        <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">

            <SctiesSttlmSD1>
                <RltdTxId>0119052141062000</RltdTxId>
            </SctiesSttlmSD1>
        </Document>
    </Envlp>
</SplmtryData>
</SctiesSttlmTxStsAdvc>
</Document>
</Saa:Body>

```

5.4.1.4.9. sese.024 to seller

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
    <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
        <Fr>
            <FIId>
                <FinInstnId>
                    <BICFI>TRGTXE2SXXX</BICFI>
                    <Othr>
                        <Id>NBBEBEBB216</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </Fr>
        <To>
            <FIId>
                <FinInstnId>
                    <BICFI>NBBEBEBB273</BICFI>
                    <Othr>
                        <Id>NBBEBEBB216</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </To>
        <BizMsgIdr>1077595376000</BizMsgIdr>
        <MsgDefIdr>sese.024.001.08</MsgDefIdr>
        <CreDt>2019-10-17T12:48:42Z</CreDt>
        <Prty>2019101700000249</Prty>
    </AppHdr>
</Saa:Body>

```

```

</AppHdr>
<Document xmlns="urn:iso:std:iso:2002:tech:xsd:sese.024.001.08">
  <SctiesSttlmTxStsAdvc>
    <TxId>
      <AcctOwnrTxId>FORCURTEST</AcctOwnrTxId>
      <MktInfrstrctrTxId>1910150298151773</MktInfrstrctrTxId>
    </TxId>
    <SttlmSts>
      <Flng>
        <Rsn>
          <Cd>
            <Cd>CYCL</Cd>
          </Cd>
          <AddtlRsnInf>AwaitingNextSettlementCycle</AddtlRsnInf>
        </Rsn>
      </Flng>
    </SttlmSts>
    <TxDtls>
      <SfkpgAcct>
        <Id>NBBE100860021001</Id>
      </SfkpgAcct>
      <FinInstrmId>
        <ISIN>BE6307085488</ISIN>
      </FinInstrmId>
      <SttlmQty>
        <Qty>
          <FaceAmt>1000000</FaceAmt>
        </Qty>
      </SttlmQty>
      <SttlmAmt>
        <Amt Ccy="USD">1000000</Amt>
        <CdtDbtInd>CRDT</CdtDbtInd>
      </SttlmAmt>
      <SttlmDt>
        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </SttlmDt>
      <TradDt>
        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </TradDt>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>FREE</Pmt>
      <SttlmParams>
        <SttlmTxCond>

```

```

        <Cd>NOMC</Cd>
    </SttlmTxCond>
    <SctiesTxTp>
        <Cd>TRAD</Cd>
    </SctiesTxTp>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
</SttlmParams>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEEBB05P2</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860011001</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEEBB273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860021001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
</TxDtls>
<SplmtryData>
    <PlcAndNm>/Document/SctiesSttlmTxStsAdvc/TxId</PlcAndNm>

<Envlp>
    <Document xmlns="urn:eurosystem:xsd:DRAFT2supl.021.001.01">

        <SctiesSttlmSD1>
            <RltdTxId>0119052141062000</RltdTxId>
        </SctiesSttlmSD1>
    </Document>

```

```

    </Envlp>
  </SplmtryData>
</SctiesSttlmTxStsAdv<
</Document>
</Saa:Body>

```

5.4.1.4.10. Securities Settlement confirmations instructions

5.4.1.4.10.1. Sese.025 to buyer

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
  <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
    <Fr>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEBEBB216</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
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          </Othr>
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  </AppHdr>
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      <TxIdDtls>
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        <MktInfrstrctrTxId>1910160298256173</MktInfrstrctrTxId>
        <SctiesMvmntTp>RECE</SctiesMvmntTp>
        <Pmt>FREE</Pmt>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
            <Dt>2019-10-16</Dt>
          </Dt>
        </TradDt>
      </TradDtls>
    </SctiesSttlmTxConf>
  </Document>
</Saa:Body>

```

```

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    </Dt>
  </SttlmDt>
  <FctvSttlmDt>
    <Dt>
      <DtTm>2019-10-17T14:48:31.610987</DtTm>
    </Dt>
  </FctvSttlmDt>
</TradDtls>
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</FinInstrmId>
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    <Qty>
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    </Qty>
  </SttldQty>
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    <Id>NBBE100860011001</Id>
  </SfkpgAcct>
</QtyAndAcctDtls>
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  </SctiesTxTp>
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    <Cd>NOMC</Cd>
  </SttlmTxCond>
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  <SctiesSubBalTp>
    <Id>AWAS</Id>
    <Issr>T2S</Issr>
    <SchmeNm>RT</SchmeNm>
  </SctiesSubBalTp>
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    </Id>
  </Dpstry>
  <Pty1>
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```

```

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        <Id>NBEE100860021001</Id>
    </SfkpgAcct>
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<RcvgSttlmPties>
    <Dpstry>
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        </Id>
    </Dpstry>
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        </Id>
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            <Id>NBEE100860011001</Id>
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    <Envlp>
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            </SciesSttlmSD1>
        </Document>
    </Envlp>
</SplmtryData>
</SciesSttlmTxConf>
</Document>
</Saa:Body>

```

5.4.1.4.10.2. sese.025 to seller

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                    <Othr>
                        <Id>TRGTXE2SXXX</Id>
                    </Othr>
                </FinInstnId>
            </FIId>
        </Fr>
        <To>
            <FIId>

```



```

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        <Id>NBBE216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
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<MsgDefIdr>sese.025.001.07</MsgDefIdr>
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<Prty>201910170000254</Prty>
</AppHdr>
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      <Pmt>FREE</Pmt>
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        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </TradDt>
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        <Dt>
          <Dt>2019-10-16</Dt>
        </Dt>
      </SttlmDt>
      <FctvSttlmDt>
        <Dt>
          <DtTm>2019-10-17T14:48:31.610987</DtTm>
        </Dt>
      </FctvSttlmDt>
    </TradDtls>
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      <ISIN>BE6307085488</ISIN>
    </FinInstrmId>
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        </Qty>
      </SttlDQty>
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      </SfkpgAcct>
    </QtyAndAcctDtls>
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      </SctiesTxTp>
      <SttlmTxCond>
        <Cd>NOMC</Cd>
      </SttlmTxCond>
      <PrtlSttlmInd>NPAR</PrtlSttlmInd>
      <SctiesSubBalTp>
        <Id>AWAS</Id>
        <Issr>T2S</Issr>
        <SchmeNm>RT</SchmeNm>
      </SctiesSubBalTp>
    </SttlmParams>
    <DlvrgSttlmPties>
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      </Dpstry>
    </Pt1>
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</Document>

```

```

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          <Id>NBBE100860021001</Id>
        </SfkpgAcct>
      </Pty1>
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    <RcvgSttlmPties>
      <Dpstry>
        <Id>
          <AnyBIC>NBBE9EBB216</AnyBIC>
        </Id>
      </Dpstry>
      <Pty1>
        <Id>
          <AnyBIC>NBBE9EB05P2</AnyBIC>
        </Id>
        <SfkpgAcct>
          <Id>NBBE100860011001</Id>
        </SfkpgAcct>
      </Pty1>
    </RcvgSttlmPties>
    <SplmtryData>
      <PlcAndNm>/Document/SciesSttlmTxConf/TxIdDtls</PlcAndNm>
      <Envlp>
        <Document xmlns="urn:eurossystem:xsd:DRAFT2supl.021.001.01">
          <SciesSttlmSD1>
            <RltdTxId>0119052141062000</RltdTxId>
          </SciesSttlmSD1>
        </Document>
      </Envlp>
    </SplmtryData>
  </SciesSttlmTxConf>
</Document>
</Saa:Body>

```

5.4.1.4.10.3. Example of MT544 for a trade in Foreign Currency (Buyer) – deliver free confirmation

```

:16R: GENL
:20C: :SEME//1077595379000
:23G: NEWM
:98C: :PREP//20191017144931
:16R: LINK
:20C: :RELA//FORCURTEST1
:16S: LINK
:16R: LINK
:20C: :MITI//0119052141062000
:16S: LINK
:16R: LINK
:20C: :PCTI//1910160298256173
:16S: LINK
:16S: GENL
:16R: TRADDET
:98A: :SETT//20191016
:98A: :TRAD//20191016
:98C: :ESET//20191017144831
:35B: :ISIN BE6307085488
:16S: TRADDET
:16R: FIAC
:36B: :ESTT//FAMT/1000000,0
:97A: :SAFE//NBBE100860011001
:16S: FIAC
:16R: SETDET
:22F: :STCO//NPAR
:22F: :STCO//NOMC
:22F: :SETR//TRAD
:22F: :SSBT/T2S/AWAS

```

```

:16R:SETPRTY
:95P:PSET//NBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P:DEAG//NBEBEBB273
:97A:SAFE//NBBE100860021001
:16S:SETPRTY
:16R:SETPRTY
:95P:REAG//NBEBEBB05P2
:97A:SAFE//NBBE100860011001
:16S:SETPRTY
:16S:SETDET

```

5.4.1.4.10.4. Example of MT546 for a trade in Foreign Currency (Seller) – Receive free confirmation

```

:16R:GENL
:20C:SEME//1077595378000
:23G:NEWM
:98C:PREP//20191017144930
:16R:LINK
:20C:RELA//FORCURTEST
:16S:LINK
:16R:LINK
:20C:MITI//0119052141062000
:16S:LINK
:16R:LINK
:20C:PCTI//1910150298151773
:16S:LINK
:16S:GENL
:16R:TRADDET
:98A:SETT//20191016
:98A:TRAD//20191016
:98C:ESET//20191017144831
:35B:ISIN BE6307085488
:16S:TRADDET
:16R:FIAC
:36B:ESTT//FAMT/1000000,0
:97A:SAFE//NBBE100860021001
:16S:FIAC
:16R:SETDET
:22F:STCO//NPAR
:22F:STCO//NOMC
:22F:SETR//TRAD
:22F:SSBT/T2S/AWAS
:16R:SETPRTY
:95P:PSET//NBEBEBB216
:16S:SETPRTY
:16R:SETPRTY
:95P:DEAG//NBEBEBB273
:97A:SAFE//NBBE100860021001
:16S:SETPRTY
:16R:SETPRTY
:95P:REAG//NBEBEBB05P2
:97A:SAFE//NBBE100860011001
:16S:SETPRTY
:16S:SETDET

```

5.4.1.4.11. The cash settlement instructions

5.4.1.4.11.1. Example of a MT202 for a trade

```

:20:0119052141062000
:21:0119052141062000
:32A:191016USD1000000,0
:52A:NBEBEBB216
:53B:/BE88058910810441
:57A:GKCCBEBBXXX
:58A:/BE13058910810239
NBEBEBB216

```

:72:/BNF/ORDER null BE6307085488

5.4.1.4.11.2. MT900 for the same trade

:20:CMI1008113124254
:21:0119052141062000
:25:/BE13058910810239
:32A:191008USD10000000,
:52A:NBBEBEBB216
:72:/BNF/ORDER NULL BE6270360868

5.4.1.4.11.3. MT910 for the same trade

:20:CMI1008113124149
:21:0119052141062000
:25:/BE88058910810441
:32A:191008USD10000000,
:52A:NBBEBEBB216
:72: BNF ORDER NULL BE6307085488

5.4.2. Corporate actions in Foreign currency (with transferaccount DTA)

5.4.2.1. Instruct MT202 to debit of FCA of Paying agent towards DTA.

UETR in header field 121 4d4d4c6e-a58c-47d2-ad06-e812d882cc05

:20:BE63070854005000
:21:BE63070854005000
:32A:191119USD2606250,0
:52A:NBBEBEBB216
:53B:/BE02058910810340
:58A:/BE55058910810744
NBBEBEBB216
:72:/BNF/ORDER GEBABEBB36A BE6307085488

5.4.2.2. Reception of MT910 (credit of DTA)

:20:CMI1119130032446
:21:BE63070854005000
:25:/BE55058910810744
:32A:191119USD2606250,
:52A:NBBEBEBB216
:72: BNF ORDER GEBABEBB36A BE6307085488

5.4.2.3. MT566 to paying agent

:16R:GENL
:20C::CORP//BE63070854880005
:20C::SEME//20191119S0000003
:20C::COAF//BE63070854880005
:23G:NEWM
:22F::CAEV//INTR
:98C::PREP//20191119130716
:16S:GENL
:16R:USECU
:95P::ACOW//NBBEBEBB216
:97A::SAFE//NBBE100899999982
:35B:ISIN BE6307085488
EMTN BNP PARIBAS FORTIS
:16R:FIA
:11A::DENO//USD
:98A::COUP//20191119
:98A::MATU//20250805
:98A::ISSU//20180805
:92A::INTR//25,0
:16S:FIA
:93B::CONB//FAMT/0,0
:16S:USECU
:16R:CADETL

```

:98A::XDTE//20191119
:98A::RDTE//20191118
:69A::INPE//20191113/20191119
:99A::DAAC//006
:92A::INTR//25,0
:16S:CADETL
:16R:CACONF
:13A::CAON//001
:22H::CAOP//CASH
:16R:CASHMOVE
:22H::CRDB//DEBT
:97A::CASH//BE55058910810744
:19B::PSTA//USD2606250,0
:19B::RESU//EUR0,0
:98A::POST//20191119
:98A::VALU//20191119
:98A::FXDT//20191118
:98A::PAYD//20191119
:92B::EXCH//USD/EUR/0,90628965
:92A::INTP//0,41666667
:92A::RATE//100,0
:92A::TAXR//0,0
:16S:CASHMOVE
:16S:CACONF
:16R:ADDINFO
/ASRF//BE63070854005000
/INFO//UETR
/e812d882cc05
:95P::PAYA//NBBEBEBB216
:16S:ADDINFO

```

/4d4d4c6e-a58c-47d2-ad06-

5.4.2.4. Instruct MT202 to debit DTA towards FCA investor

Here we show payback of **third** position found in Ramses, which is also an **N**-account.

```

UETR in header field 121 4d4d4c6e-a58c-47d2-ad06-e812d882cc06
:20:BE6307085400503N
:21:BE6307085400503N
:32A:191119USD343725,0
:52A:NBBEBEBB216
:53B:/BE55058910810744
:58A:/BE66058910810643
NBBEBEBB216
:72:/BNF/ORDER GEBABEBB36A BE6307085488

```

5.4.2.5. Reception of MT900 (debit of transferaccount)

```

:20:CMI1119130826067
:21:BE6307085400503N
:25:/BE55058910810744
:32A:191119USD343725,
:52A:NBBEBEBB216
:72:BNF ORDER GEBABEBB36A BE6307085488

```

5.4.2.6. MT566 to investor

```

:16R:GENL
:20C::CORP//BE63070854880005
:20C::SEME//20191119S0000018
:20C::COAF//BE63070854880005
:23G:NEWM
:22F::CAEV//INTR
:98C::PREP//20191119130938
:16S:GENL
:16R:USECU
:95P::ACOW//NBBEBEBB216
:97A::SAFE//NBBE100899999982

```

:35B: ISIN
 EMTN BNP PARIBAS FORTIS
:16R: FIA
:11A: :DENO//USD
:98A: :COUP//20191119
:98A: :MATU//20250805
:98A: :ISSU//20180805
:92A: :INTR//25,0
:16S: FIA
:93B: :CONB//FAMT/0,0
:16S: USECU
:16R: CADETL
:98A: :XDTE//20191119
:98A: :RDTE//20191118
:69A: :INPE//20191113/20191119
:99A: :DAAC//006
:92A: :INTR//25,0
:16S: CADETL
:16R: CACONF
:13A: :CAON//001
:22H: :CAOP//CASH
:16R: CASHMOVE
:22H: :CRDB//CRED
:97A: :CASH//BE66058910810643
:19B: :PSTA//USD343725,0
:19B: :RESU//EUR0,0
:98A: :POST//20191119
:98A: :VALU//20191119
:98A: :FXDT//20191118
:98A: :PAYD//20191119
:92B: :EXCH//USD/EUR/0,90628965
:92A: :INTP//0,416666667
:92A: :RATE//100,0
:92A: :TAXR//0,0
:16S: CASHMOVE
:16S: CACONF
:16R: ADDINFO
 /ASRF//BE6307085400503N
 /INFO//UETR

BE6307085488

/4d4d4c6e-a58c-47d2-ad06-

/e812d882cc06

:95P: :PAYA//NBBEHEBB216
:16S: ADDINFO

5.4.2.7. In case of redemption: Release of Debit of Investor Securities Account

5.4.2.7.1. sese.023 – moving the position back to the issuance account

Here the example shows the return of the position to be redeemed (so ASRF BE6307085400003N) find third in the system on an N account.

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            </ClrSysId>
            <MmbId>NBBSSS</MmbId>
          </ClrSysMmbId>
        </Othr>
      </FIId>
    </Fr>
  </AppHdr>
</Saa:Body>
  
```

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</Fr>
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                </Dt>
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            <MtchgSts>
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            </MtchgSts>
        </TradDtls>
        <FinInstrmId>
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        </FinInstrmId>
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```

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  </AcctOwnr>
  <SfkpgAcct>
    <Id>NBBE100808302044</Id>
  </SfkpgAcct>
</QtyAndAcctDtls>
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        <Cd>CSDH</Cd>
      </Cd>
    </Rsn>
  </HldInd>
  <Prty>
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  </Prty>
  <SctiesTxTp>
    <Cd>CORP</Cd>
  </SctiesTxTp>
  <SttlmTxCond>
    <Cd>NOMC</Cd>
  </SttlmTxCond>
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  <ModCxlAllwd>
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  </ModCxlAllwd>
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  <Dpstry>
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  </Dpstry>
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      <AnyBIC>GKCCBEBBXXX</AnyBIC>
    </Id>
    <SfkpgAcct>
      <Id>NBBE100808302044</Id>
    </SfkpgAcct>
  </Pty1>
</DlvrgSttlmPties>

```



```

        </SfkpgAcct>
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</DlvrgSttlmPties>
<RcvgSttlmPties>
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        </Id>
    </Dpstry>
<Pty1>
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        <AnyBIC>NBBEEBBB216</AnyBIC>
    </Id>
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```

5.4.2.8. (in case of N-account) Release of WT-transaction Debit of Investor DCA

This is WT transaction is linked with the coupon payment 5.4.2.7.

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                <Othr>
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                </Othr>
            </FinInstnId>
        </FIId>
    </Fr>
    <To>
        <FIId>
            <FinInstnId>
                <BICFI>PARBFRPPXXX</BICFI>
            <Othr>
                <Id>NBBEEBBB216</Id>
            </Othr>
        </FinInstnId>
    </FIId>
</To>

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<Prty>2019111900010318</Prty>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.07">
  <SctiesSttlmTxConf>
    <TxIdDtls>
      <AcctOwnrTxId>NONREF</AcctOwnrTxId>
      <AcctSvcrTxId>NBBE19274WT00006</AcctSvcrTxId>
      <MktInfrstrctrTxId>1910014517653925</MktInfrstrctrTxId>
      <SctiesMvmntTp>DELI</SctiesMvmntTp>
      <Pmt>APMT</Pmt>
      <CmonId>BE6307085400503N</CmonId>
    </TxIdDtls>
    <TradDtls>
      <TradDt>
        <Dt>
          <Dt>2019-11-18</Dt>
        </Dt>
      </TradDt>
      <SttlmDt>
        <Dt>
          <Dt>2019-11-19</Dt>
        </Dt>
      </SttlmDt>
      <FctvSttlmDt>
        <Dt>
          <DtTm>2019-11-19T08:52:55.313477</DtTm>
        </Dt>
      </FctvSttlmDt>
    </TradDtls>
    <FinInstrmId>
      <ISIN>BE6307085488</ISIN>
    </FinInstrmId>
    <QtyAndAcctDtls>
      <SttldQty>
        <Qty>
          <FaceAmt>0</FaceAmt>
        </Qty>
      </SttldQty>
      <AcctOwnr>
        <Id>
          <AnyBIC>PARBFRPPXXX</AnyBIC>
        </Id>
      </AcctOwnr>
      <SfkpgAcct>
        <Id>NBBE100840172002</Id>
      </SfkpgAcct>
    </QtyAndAcctDtls>
  </SctiesSttlmTxConf>
</Document>

```

```

    </SfkpgAcct>
    <CshAcct>
        <Prtry>CFREURPARBFRPPXXX-MAIN-ACCOUNT</Prtry>
    </CshAcct>
</QtyAndAcctDtls>
<SttlmParams>
    <Prty>
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    </Prty>
    <SctiesTxTp>
        <Cd>TRAD</Cd>
    </SctiesTxTp>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBBBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>PARBFRPPXXX</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100840172002</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBEBBBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBEBBBBWTX</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100899900101</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
<SttldAmt>
    <Amt Ccy="EUR">234.9</Amt>
    <CdtDbtInd>CRDT</CdtDbtInd>
</SttldAmt>
<SplmtryData>

```

```

<PlcAndNm>/Document/SctiesSttlmTxConf/TxIdDtls</PlcAndNm>
<Envlp>
  <Document xmlns="urn:eurosystem:xsd:DRAFT2supl.021.001.01">

    <SctiesSttlmSD1>
      <RltdTxId>011939836245200</RltdTxId>
    </SctiesSttlmSD1>
  </Document>
</Envlp>
</SplmtryData>
</SctiesSttlmTxConf>
</Document>
</Saa:Body>

```

5.4.3. Corporate actions in Foreign currency (without transferaccount)

5.4.3.1. MT202: Instruct debit of FCA of Paying agent towards FCA of Investor.

Payment of 01st investor position of coupon 20.

UETR in header field 121 4d4d4c6e-a58c-47d2-ad06-e812d882cc07

```

:20:BE631737050200106
:21:BE63173705020010
:32A:191115USD270,00
:52A:NBBEBBBB216
:53B:/BE02058910810340
:58A:/BE66058910810643
NBBEBBBB216
:72:/BNF/ORDER NBBEBBBB243 BE6317370516

```

5.4.3.2. Reception of MT900 (debit confirmation of FCA)

```

:20:CMI1115130105099
:21:BE63173705020010
:25:/BE02058910810340
:32A:191115USD270,00
:52A:NBBEBBBB216
:72:BNF ORDER NBBEBBBB243 BE6317370516

```

5.4.3.3. Send MT566 to Paying Agent

```

:16R:GENL
:20C::CORP//BE63173705160002
:20C::SEME//20191115S0000509
:20C::COAF//BE63173705160002
:23G:NEWM
:22F::CAEV//INTR
:98C::PREP//20191115130139
:16S:GENL
:16R:USECU
:95P::ACOW//NBBEBBBB216
:97A::SAFE//NBBE100899999982
:35B:ISIN BE6317370516
BELFIUS FINANCING CY SA
:16R:FIA
:11A::DENO//USD
:98A::COUP//20191115
:98A::MATU//20211113

```

⁶ This is different from the ASRF in the MT564 – as the MT564 is a general message for the complete corporate action. MT566s will be dispersed to the paying agent per accountposition.

```

:98A::ISSU//20191113
:92A::INTR//2,0
:16S:FIA
:93B::CONB//FAMT/13500,0
:16S:USECU
:16R:CADETL
:98A::XDTE//20191115
:98A::RDTE//20191114
:69A::INPE//20191114/20191115
:99A::DAAC//001
:92A::INTR//2,0
:16S:CADETL
:16R:CACONF
:13A::CAON//001
:22H::CAOP//CASH
:16R:CASHMOVE
:22H::CRDB//DEBT
:97A::CASH//BE66058910810643
:19B::PSTA//USD270,00
:19B::GRSS//USD270,00
:98A::POST//20191115
:98A::VALU//20191115
:98A::FXDT//20191114
:98A::PAYD//20191115
:92B::EXCH//USD/EUR/0,90859531
:92A::INTP//0,005555556
:92A::RATE//100,0
:92A::TAXR//0,0
:16S:CASHMOVE
:16S:CACONF
:16R:ADDINFO
:70E::ADTX//ASRF// [REDACTED] BE63173705020010
/INFO//UETR [REDACTED] /4d4d4c6e-a58c-47d2-ad06-
[e812d882cc07]
:95P::PAYA//NBBEBEBB216
:16S:ADDINFO

```

5.4.3.4. Send MT566 to investor (if investor position is on X-account)

```

:16R:GENL
:20C::CORP//BE63173705160002
:20C::SEME//20191115S0000512
:20C::COAF//BE63173705160002
:23G:NEWM
:22F::CAEV//INTR
:98C::PREP//20191115130145
:16S:GENL
:16R:USECU
:95P::ACOW//NBBEBEBB273
:97A::SAFE//NBBE100860021001
:35B:ISIN BE6317370516
BELFIUS FINANCING CY SA
:16R:FIA
:11A::DENO//USD
:98A::COUP//20191115
:98A::MATU//20211113
:98A::ISSU//20191113
:92A::INTR//2,0
:16S:FIA
:93B::CONB//FAMT/13500,0
:16S:USECU
:16R:CADETL
:98A::XDTE//20191115
:98A::RDTE//20191114
:69A::INPE//20191114/20191115
:99A::DAAC//001
:92A::INTR//2,0
:16S:CADETL
:16R:CACONF
:13A::CAON//001

```

```

:22H: :CAOP//CASH
:16R: CASHMOVE
:22H: :CRDB//CRED
:97A: :CASH//BE66058910810643
:19B: :PSTA//USD270,00
:19B: :GRSS//USD270,00
:98A: :POST//20191115
:98A: :VALU//20191115
:98A: :FXDT//20191114
:98A: :PAYD//20191115
:92B: :EXCH//USD/EUR/0,90859531
:92A: :INTP//0,005555556
:92A: :RATE//100,0
:92A: :TAXR//0,0
:16S: CASHMOVE
:16S: CACONF
:16R: ADDINFO
:70E: :ADTX//ASRF// [REDACTED] BE63173705020010
/INFO//UETR [REDACTED] /4d4d4c6e-a58c-47d2-ad06-
[e812d882cc07]
:95P: :PAYA//NBBEBEBB216
:16S: ADDINFO

```

5.4.3.5. Send MT566 to investor (if investor position is on N-account)

```

:16R: GENL
:20C: :CORP//BE63173705160002
:20C: :SEME//20191115S0000512
:20C: :COAF//BE63173705160002
:23G: NEWM
:22F: :CAEV//INTR
:98C: :PREP//20191115130145
:16S: GENL
:16R: USECU
:95P: :ACOW//NBBEBEBB273
:97A: :SAFE//NBBE100860022001
:35B: ISIN BE6317370516
BELFIUS FINANCING CY SA
:16R: FIA
:11A: :DENO//USD
:98A: :COUP//20191115
:98A: :MATU//20211113
:98A: :ISSU//20191113
:92A: :INTR//2,0
:16S: FIA
:93B: :CONB//FAMT/13500,0
:16S: USECU
:16R: CADETL
:98A: :XDTE//20191115
:98A: :RDTE//20191114
:69A: :INPE//20191114/20191115
:99A: :DAAC//001
:92A: :INTR//2,0
:16S: CADETL
:16R: CACONF
:13A: :CAON//001
:22H: :CAOP//CASH
:16R: CASHMOVE
:22H: :CRDB//CRED
:97A: :CASH//BE66058910810643
:19B: :PSTA//USD270,00
:19B: :GRSS//USD270,00
:19B: :NETT//USD270,00
:19B: :WITL//EUR73,60
:98A: :POST//20191115
:98A: :VALU//20191115
:98A: :FXDT//20191114
:98A: :PAYD//20191115
:92B: :EXCH//USD/EUR/0,90859531
:92A: :INTP//0,005555556

```

```

:92A::RATE//100,0
:92A::TAXR//30,0
:16S:CASHMOVE
:16S:CACONF
:16R:ADDINFO
:70E::ADTX//ASRF// [REDACTED] BE6317370502002N
/INFO//UETR [REDACTED] /4d4d4c6e-a58c-47d2-ad06-
/e812d882cc08
:95P::PAYA//NBBE9BB216
:16S:ADDINFO

```

5.4.3.6. Debit of Investor Securities Account in case of redemption

5.4.3.6.1. sese.023 debiting investor securities (N-)account towards issuance account.

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
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      <FIId>
        <FinInstnId>
          <BICFI>NBBE9BB216</BICFI>
          <ClrSysMmbId>
            <ClrSysId>
              <Prtry>T2S</Prtry>
            </ClrSysId>
            <MmbId>NBBSSS</MmbId>
          </ClrSysMmbId>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>TRGTXE2SXXX</BICFI>
          <Othr>
            <Id>NBBE9BB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgId>20191105S0000363</BizMsgId>
    <MsgDefId>sese.023.001.07</MsgDefId>
    <CreDt>2019-11-05T17:26:49Z</CreDt>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.07">
    <SctiesSttlmTxInstr>
      <TxId>NBBE19309CR00007</TxId>
      <SttlmTpAndAddtlParams>

```

```

    <SctiesMvmntTp>DELI</SctiesMvmntTp>
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    <CorpActnEvtId>BE63173705160000</CorpActnEvtId>
</SttlmTpAndAddtlParams>
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  <TradDt>
    <Dt>
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    </Dt>
  </TradDt>
  <SttlmDt>
    <Dt>
      <Dt>2019-11-06</Dt>
    </Dt>
  </SttlmDt>
  <MtchgSts>
    <Cd>MACH</Cd>
  </MtchgSts>
</TradDtls>
<FinInstrmId>
  <ISIN>BE6317370516</ISIN>
</FinInstrmId>
<QtyAndAcctDtls>
  <SttlmQty>
    <Qty>
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    </Qty>
  </SttlmQty>
  <AcctOwnr>
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      <AnyBIC>NBBE273</AnyBIC>
    </Id>
  </AcctOwnr>
  <SfkpgAcct>
    <Id>NBBE100860022001</Id>
  </SfkpgAcct>
</QtyAndAcctDtls>
<SttlmParams>
  <HldInd>
    <Ind>true</Ind>
    <Rsn>
      <Cd>
        <Cd>CSDH</Cd>
      </Cd>
    </Rsn>
  </HldInd>
  <Prty>

```



```

        <Nmrc>0001</Nmrc>
    </Prty>
    <SctiesTxTp>
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    </SctiesTxTp>
    <SttlmTxCond>
        <Cd>NOMC</Cd>
    </SttlmTxCond>
    <PrtlSttlmInd>NPAR</PrtlSttlmInd>
    <ModCxlAllwd>
        <Ind>false</Ind>
    </ModCxlAllwd>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBE9999999999</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE9999999999</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860022001</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBBE9999999999</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBBE9999999999</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE1008999999982</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

5.4.3.7. (in case of N-account) Settlement of WT-transaction Debit of Investor DCA

5.4.3.7.1. The sese.023 for WTX linked to a sese.023 of a REDM

```
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        <FinInstnId>
          <BICFI>NBBE216</BICFI>
          <ClrSysMmbId>
            <ClrSysId>
              <Prtry>T2S</Prtry>
            </ClrSysId>
          <MmbId>NBBSS</MmbId>
        </ClrSysMmbId>
      <Othr>
        <Id>TRGTXE2SXXX</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</Fr>
<To>
  <FIId>
    <FinInstnId>
      <BICFI>TRGTXE2SXXX</BICFI>
      <Othr>
        <Id>NBBE216</Id>
      </Othr>
    </FinInstnId>
  </FIId>
</To>
  <BizMsgIdr>20191126S0002468</BizMsgIdr>
  <MsgDefIdr>sese.023.001.07</MsgDefIdr>
  <CreDt>2019-11-26T19:06:10Z</CreDt>
</AppHdr>
<Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.07">
  <SctiesSttlmTxInstr>
    <TxId>NBBE19330WT00098</TxId>
    <SttlmTpAndAddtlParams>
      <SctiesMvmtTp>RECE</SctiesMvmtTp>
      <Pmt>APMT</Pmt>
      <CmonId>EE6317370502002N</CmonId>
    </SttlmTpAndAddtlParams>
    <Lnkgs>
      <PrcgPos>
        <Cd>AFTE</Cd>
      </PrcgPos>
    <Ref>
      <MktInfrstrctrTxId>1910014517653925</MktInfrstrctrTxId>
    </Ref>
  </SctiesSttlmTxInstr>
</Document>
</Saa:Body>
```

```

    </Ref>
  </Lnkgs>
  <TradDtls>
    <TradDt>
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        <Dt>2019-09-26</Dt>
      </Dt>
    </TradDt>
    <SttlmDt>
      <Dt>
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      </Dt>
    </SttlmDt>
    <MtchgSts>
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    </MtchgSts>
  </TradDtls>
  <FinInstrmId>
    <ISIN>BE6317370516</ISIN>
  </FinInstrmId>
  <QtyAndAcctDtls>
    <SttlmQty>
      <Qty>
        <FaceAmt>0</FaceAmt>
      </Qty>
    </SttlmQty>
    <AcctOwnr>
      <Id>
        <AnyBIC>NBBE99999999</AnyBIC>
      </Id>
    </AcctOwnr>
    <SfkpgAcct>
      <Id>
        NBBE100860022001</Id>
      </SfkpgAcct>
    </QtyAndAcctDtls>
  <SttlmParams>
    <HldInd>
      <Ind>false</Ind>
      <Rsn>
        <Cd>
          <Cd>PTYH</Cd>
        </Cd>
      </Rsn>
    </HldInd>
    <Prty>
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    </Prty>
    <SctiesTxTp>

```

```

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    </SctiesTxTp>
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    </BnfclOwnrsh>
    <ModCxlAllwd>
        <Ind>false</Ind>
    </ModCxlAllwd>
</SttlmParams>
<DlvrgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBEBEBBWTX</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100899900101</Id>
        </SfkpgAcct>
    </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
    <Dpstry>
        <Id>
            <AnyBIC>NBEBEBB216</AnyBIC>
        </Id>
    </Dpstry>
    <Pty1>
        <Id>
            <AnyBIC>NBEBEBB273</AnyBIC>
        </Id>
        <SfkpgAcct>
            <Id>NBBE100860022001</Id>
        </SfkpgAcct>
    </Pty1>
</RcvgSttlmPties>
    <SttlmAmt>
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        <CdtDbtInd>DBIT</CdtDbtInd>
    </SttlmAmt>
</SctiesSttlmTxInstr>
</Document>
</Saa:Body>

```

5.4.3.7.2. The sese.025 for WTX linked to a sese.023 of a REDM

```

<Saa:Body xmlns:Saa="urn:swift:saa:xsd:saa.2.0">
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        <FinInstnId>
          <BICFI>NBBEEBB216</BICFI>
          <Othr>
            <Id>TRGTXE2SXXX</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </Fr>
    <To>
      <FIId>
        <FinInstnId>
          <BICFI>NBBEEBB273</BICFI>
          <Othr>
            <Id>NBBEEBB216</Id>
          </Othr>
        </FinInstnId>
      </FIId>
    </To>
    <BizMsgIdr>4662105751000</BizMsgIdr>
    <MsgDefIdr>sese.025.001.07</MsgDefIdr>
    <CreDt>2019-11-19T07:54:14Z</CreDt>
    <Prty>2019111900010318</Prty>
  </AppHdr>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.025.001.07">
    <SctiesSttlmTxConf>
      <TxIdDtls>
        <AcctOwnrTxId>NONREF</AcctOwnrTxId>
        <AcctSvcrTxId>NBBE19274WT00006</AcctSvcrTxId>
        <MktInfrstrctrTxId>1910014517653925</MktInfrstrctrTxId>
        <SctiesMvmntTp>DELI</SctiesMvmntTp>
        <Pmt>APMT</Pmt>
        <CmonId>BE6317370502002N</CmonId>
      </TxIdDtls>
      <TradDtls>
        <TradDt>
          <Dt>
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          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>2019-09-30</Dt>
          </Dt>
        </SttlmDt>
      </TradDtls>
    </SctiesSttlmTxConf>
  </Document>
</Saa:Body>

```

```

</SttlmDt>
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  </Dt>
</FctvSttlmDt>
</TradDtls>
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  <ISIN>BE6317370516</ISIN>
</FinInstrmId>
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    <Qty>
      <FaceAmt>0</FaceAmt>
    </Qty>
  </SttldQty>
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      <AnyBIC>NBEBE273</AnyBIC>
    </Id>
  </AcctOwnr>
  <SfkpgAcct>
    <Id>NBBE100860022001</Id>
  </SfkpgAcct>
  <CshAcct>
    <Prtry>CFREUR          NBBE273-MAIN-ACCOUNT</Prtry>
  </CshAcct>
</QtyAndAcctDtls>
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  <Prty>
    <Nmrc>0001</Nmrc>
  </Prty>
  <SctiesTxTp>
    <Cd>TRAD</Cd>
  </SctiesTxTp>
</SttlmParams>
<DlvrgSttlmPties>
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