SR2015: New Enhancements Supported by Citi

as of 26 May 2015

The following SWIFT SR2015 enhancements to be supported as of November 22nd 2015 for Regions A, B and C, unless otherwise indicated

If messages are not present in the list below it indicates that no changes are taking place in Citi for those messages.
Regions

<table>
<thead>
<tr>
<th>Region A</th>
<th>Region A Countries</th>
</tr>
</thead>
<tbody>
<tr>
<td>Asia</td>
<td>Australia, Bangladesh, China, Hong Kong, India, Indonesia, Japan, Korea, Malaysia, New Zealand, Philippines, Singapore, Sri Lanka, Taiwan, Thailand, Vietnam</td>
</tr>
<tr>
<td>Central Europe</td>
<td>Bosnia &amp; Herzegovina, Bulgaria, Croatia, Estonia, Georgia, Kazakhstan, Latvia, Lithuania, Macedonia, Russia, Serbia, Slovak Republic, Slovenia, Ukraine</td>
</tr>
<tr>
<td>Europe</td>
<td>Austria, Belgium, Clearstream Banking, Cyprus, Denmark, Euroclear Banking, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Malta, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, UK</td>
</tr>
<tr>
<td>Latin America/Central America</td>
<td>Brazil, Chile, Colombia, Costa Rica, Mexico, Panama, Peru, Uruguay, Venezuela</td>
</tr>
<tr>
<td>North America</td>
<td>Canada</td>
</tr>
<tr>
<td>Middle East/Africa</td>
<td>Bahrain, Benin, Botswana, Burkina Faso, Ghana, Guinea- Bissau, Ivory Coast, Jordan, Kenya, Kuwait, Lebanon, Mali, Mauritius, Namibia, Niger, Nigeria, Oman, Palestine, Qatar, Saudi Arabia, Senegal, South Africa, Tanzania, Togo, Tunisia, UAE, Uganda, Zambia, Zimbabwe</td>
</tr>
<tr>
<td>Caribbean</td>
<td>Bermuda, Jamaica</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Region B</th>
<th>Region B Countries</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Czech Republic, Egypt, Hungary, Israel, Morocco, Pakistan, Poland, Romania, Turkey, Ukraine</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Region C</th>
<th>Region C Countries</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>United States</td>
</tr>
</tbody>
</table>

All applicable conditional, network validated and usage rules will be supported.

Where wording has change in the standard, added text is show in **bold in green shading**. Removed text is shown in red shading with strike through text.
For Settlement Instruction and Confirmations, Status and Processing Advises, Interposition Movements and Settlement Allegements:

<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT540</td>
<td>Sequence E1</td>
<td>95a Party</td>
<td>DEI1</td>
<td>Requirement 1.0</td>
</tr>
<tr>
<td>MT541</td>
<td>SETPRTY</td>
<td></td>
<td>DEI2</td>
<td>Change in definition of Settlement Party Qualifiers DEI1, DEI2, REI1 and REI2 in field 95a Party in various Settlement Party sequences of the MT540-8 and MT578 settlement messages and MT536, MT537 and MT586 Statements</td>
</tr>
<tr>
<td>MT542</td>
<td></td>
<td></td>
<td>REI1</td>
<td></td>
</tr>
<tr>
<td>MT543</td>
<td></td>
<td></td>
<td>REI2</td>
<td></td>
</tr>
<tr>
<td>MT544</td>
<td></td>
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<td>MT545</td>
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<td>MT546</td>
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<td>MT547</td>
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<tr>
<td>MT578</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT548</td>
<td>Sequence B1</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>SETPRTY</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**DEI1 (Deliverer’s Intermediary 1)**
Party that interacts with the delivering intermediary 2 if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent.

**DEI2 (Deliverer’s Intermediary 2)**
When present, party that interacts with the delivering agent. Party that interacts with the receiver’s intermediary 1.

**REI1 (Receiver’s Intermediary 1)**
Party that interacts with the receiving intermediary 2 if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent.

**REI2 (Receiver’s Intermediary 2)**
When present, party that interacts with the receiving agent. Party that interacts with the receiver’s intermediary 1.

**Client Impact**
No impact to clients. Change in definition only that Citi will comply with and clients should note the change in definition. Use of the fields, where applicable, will continue as they do today.
<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
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<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MT548   | Sequence A2 STAT | 25D Status | TPRC | **Requirement 1.1**  
Change in definition of Status qualifier TPRC (Processing Change Command Status) in field 25D Status in sequence A2 Status of the MT548  
TPRC (Processing Change Command Status)  
Provides the status of a processing change command, an MT 530—Processing Change Command.  
**Client Impact**  
No impact to clients as Citi do not support at present. Change in definition only that Citi will comply with for any future implementation of these status updates and clients should note the change in definition |
<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MT548   | Sequence A2a REAS | 24B REAS | DEND//DCAN DEND//DPRG DEND//DREP DEND//DSET | Requirement 1.2  
Change in definition of codes DCAN (Denied Since Already Cancelled), DPRG (Denied Since in Progress), DREP (Denied Since Repo Ended) and DSET (Denied Since Already Settled) in field 24B with qualifier DEND (Denied) in sequence A2a Reason of the MT548  
DCAN Denied Since Already Cancelled  
Request Cancellation request was denied since the instruction has already been cancelled.  
DPRG Denied Since in Progress  
Request Cancellation request was denied because the process of settlement is in progress.  
DREP Denied Since Repo Ended  
Request Cancellation request was denied because the repo was cancelled.  
DSET Denied Since Already Settled  
Request Cancellation request was denied because the instruction was already settled.  
Client Impact  
No impact to clients. Change in definition only that Citi will comply with and clients should note the change in definition. Clients will continue to receive any applicable status updates with these codes as they do now |
<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MT540 MT542 MT544 MT546 | Sequence E SETDET | 22F Indicator | STCO//RHYP | **Requirement 1.3**  
Addition of new indicator code RHYP (Re-hypothecation) to qualifier STCO Settlement Transaction Condition Indicator to field 22F Indicator in sequence E Settlement Detail. The code already exists in the against payment settlement instructions and confirmation messages so this is an alignment of the message types.  
  
**RHYP (Re-hypothecation)**  
Collateral position is available for other purposes (for example, onwards delivery).  

**Client Impact**  
Citi will not be implementing the codeword at this time. Clients will be advised of any future implementation of this codeword via a separate Service Watch |
## For Statement Messages:

<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MT536   | Sequence B1a2A SETPRTY | 95a Party | DEI1, DEI2, REI1, REI2 | Requirement 1.4
<p>|         |          |     |                  | Change in definition of Settlement Party Qualifiers DEI1, DEI2, REI1 and REI2 in field 95a Party in various Settlement Party sequences of the MT540-8 and MT578 settlement messages and MT536, MT537 and MT586 Statements. \n| MT537   | Sequence B2b1 SETPRTY |     |                  | DEI1 (Deliverer’s Intermediary 1) \n|         | Sequence C2a SETPRTY |     |                  | Party that interacts with the delivering intermediary 2 if present. If the delivering intermediary 2 is not present, this is the party that interacts with the delivering agent. \n|         |          |     |                  | DEI2 (Deliverer’s Intermediary 2) \n|         |          |     |                  | When present, party that interacts with the delivering agent. \n| MT586   | Sequence B5a SETPRTY |     |                  | REI1 (Receiver’s Intermediary 1) \n|         |          |     |                  | Party that interacts with the receiving intermediary 2 if present. If the receiving intermediary 2 is not present, this is the party that interacts with the receiving agent. \n|         |          |     |                  | REI2 (Receiver’s Intermediary 2) \n|         |          |     |                  | When present, party that interacts with the receiving agent. \n|         |          |     |                  | Client Impact \n|         |          |     |                  | No impact to clients. Change in definition only that Citi will comply with and clients should note the change in definition. Use of the fields, where applicable, will continue as they do today. |</p>
<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MT535   | Sequence B1b SUBBAL | 93a Balance | PLED | Requirement 1.5  
Change in definition of Balance qualifier PLED (Pledged) in field 93a Balance in sequence B1b Sub-Balance of the MT535  
PLED (Pledged)  
Balance of securities that belong to the safekeeping account indicated within this message, and that are pledged, for example, to cover a short call  

**Client Impact**  
No impact to clients. Citi do not support the qualifier at present and clients should note the change in definition. Clients will be advised of any future implementation of this codeword via a separate Service Watch |
<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
</table>
| MTS3S  | Sequence B1b SUBBAL | 94a | PLED | **Requirement 1.6**  
Addition of new qualifier PLED (Pledgee) to field 94a Place in sequence B1b Sub-Balance.  
PLED (Pledgee)  
Entity to which the financial instruments are pledged.  
The format options available are B and F  
Option B :4!c/[8c]/4!c[/30x]  
(Qualifier)(Data Source Scheme)(Place Code)(Narrative)  
Option F :4!c//4!c/4!a2!a2!c[3!c]  
(Qualifier)(Place Code)(Identifier Code)  
Addition of Codes associated with the new qualifier for format options B and F  
**CODES**  
In option B, if Qualifier is PLED and Data Source Scheme is not present, Place Code must contain one of the following codes (Error code(s): K94):  
CPTY Counterparty  
Financial instruments are pledged to a counterparty.  
REGB Regulatory Body  
Financial instruments are pledged to a regulatory body.  
**CODES**  
In option F, if Qualifier is PLED, Place Code must contain one of the following codes (Error code(s): K94):  
CPTY Counterparty  
Financial instruments are pledged to a counterparty.  
REGB Regulatory Body  
Financial instruments are pledged to a regulatory body.  
**Client Impact**  
Citi will not be implementing the new qualifier at this time. Clients will be advised of any future implementation of this codeword via a separate Service Watch.
Due to the introduction of Place qualifier PLED in requirement 1.6, the wording of the Codes associated with format option F has now changed. Only qualifier SAFE was previously allowed with format option F but due to the introduction of PLED, the user handbook has now been reworded with the deletion of the old wording and the introduction of the codes in requirement 1.6 as well as the following:

**CODES**

In option F, if Qualifier is SAFE, Place Code must contain one of the following codes (Error code(s): K94):

- **CUST** Local Custodian
- **ICSD** International Central Securities Depository
- **NCSD** National Central Securities Depository
- **SHHE** Shares Held Elsewhere

Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of financial instrument.

The below text has been removed from the SWIFT User Handbook:

**CODES**

In option F, Place Code must contain one of the following codes (Error code(s): K94):

- **CUST** Local Custodian
- **ICSD** International Central Securities Depository
- **NCSD** National Central Securities Depository
- **SHHE** Shares Held Elsewhere

Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of financial instrument.
### Client Impact

No impact to clients. Clients will continue to receive the 9F SAFE field with applicable codes as they do today.

<table>
<thead>
<tr>
<th>Message</th>
<th>Sequence</th>
<th>Tag</th>
<th>Qualifier / Code</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>MTS35</td>
<td>Sequence B1b</td>
<td>SUBBAL</td>
<td>22F Indicator</td>
<td>Requirement 1.8</td>
</tr>
<tr>
<td></td>
<td>SUBBAL</td>
<td></td>
<td>COLA</td>
<td>Addition of new field 22a Exposure Type Indicator to sequence B1b Sub-Balance</td>
</tr>
</tbody>
</table>

#### Description

**44. Field 22a: Indicator: Exposure Type Indicator**

**FORMAT**

Option F: `41c/(8c)/41c (Qualifier)(Data Source Scheme)(Indicator)`

Option H: `41c//41c (Qualifier)(Indicator)`

**PRESENCE**

Optional in optional subsequence B1b

**QUALIFIER**

(Error code(s): T89)

<table>
<thead>
<tr>
<th>Order</th>
<th>MQ</th>
<th>Qualifier</th>
<th>SN</th>
<th>CR</th>
<th>Options</th>
<th>Qualifier Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>M</td>
<td>COLA</td>
<td>N</td>
<td>.</td>
<td>F or H</td>
<td>Exposure Type Indicator</td>
</tr>
</tbody>
</table>

**DEFINITION**

This qualified generic field specifies:

**COLA Exposure Type Indicator**

 Specifies the underlying business area/type of trade causing the collateral movement.

**CODES**

Please see the SWIFT User Handbook or www.iso15022.org for the codes. A list of codes Citi will implement will be added to a future Service Watch if we decide to implement this new field.

### Client Impact

Citi will not be implementing this new field at this time. Clients will be advised of any future implementation of this field via a separate Service Watch.
For Corporate Action Messages:

There is no Standards Release for the Corporate Action messages in 2015 (MT564-8). Any changes made to the MT564 to MT568 Corporate Action messages will be communicated in a separate Service Watch.
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Citi works with its clients in greenhouse gas intensive industries to evaluate emerging risks from climate change and, where appropriate, to mitigate those risks.

efficiency, renewable energy & mitigation