UTILISATION OF SWIFT MESSAGES

EXECUTORY DECREE NO. 6 TO THE RULES OF OPERATION

CENTRÁLNY DEPOZITÁR CENNÝCH PAPIEROV SR, A.S.

Article 1

Introductory provisions

1.1 This Executory Decree is issued in compliance with the Arcticle 3 par. 3.1 part VI – „Closing provisons“ of the Rules of Operation and it shall set the conditions and rules for execution of services by Centrálny depozitár cenných papierov SR, a.s. (further referred to as the “central depository” or “CDCP”) based on the requirements and/or instructions delivered via SWIFT system.

1.2 In case that in the next provisions of this Executory Decree the following expressions are used, they have a below stated meaning:

a) “software” – software application for systems for technical processing of data on administration of registry pursuant to §99 par.3 letter g) of the Act and for provision of clearing and settlement of trades pursuant to §99 par.3 letter h) of the Act,

b) „BIC“ (Bank Identifier Code) – within SWIFT each participating bank has a unique code by which it is identified – BIC code; this code is assigned by the SWIFT system itself,

c) “CFI code” – code defined by Standard ISO 10962,

d) “security” – security/securities,

e) „settlement day“ – the day on which the transfer of securities from the account of transferor to the account of transferee should be executed,

f) „SWIFT“ – communication system for transmision of data between banks and other financial and non-financial institutions; for detailed information, please refer to http://www.swift.com,

g) „SWIFT message“- SWIFT transmits data by means of messages with their own structure depending on the type of message; each type of message has the title and the code in the structure MTXXX where XXX is a three-digit number;

h) “authorised person” – member and other person authorised to submit requests for services of CDPC via software,

i) „instruction for transfer of securities“ – instruction for registration of transfer of securities.

1.3 This Executory Decree is applicable also to authorised entities that concluded the agreement on utilisation of SWIFT messages with CDCP.

Article 2

Conditions for placing and processing of requirements for CDCP services by means of SWIFT system

2.1 The list of CDCP services executed on the basis of requirements and/or instructions delivered by means of SWIFT system is stated in Annex No.1.

2.2 The list and structure of SWIFT messages that are sent and received by means of electronic communication between the authorised person and CDCP, when services pursuant to point 2.1 of this Article are executed, is stated in Annex No. 2.

2.3 CDCP shall process received SWIFT messages in an automatic way.

2.4 In case that delivered SWIFT message does not meet the particulars stated in the Rules of Operations, or in this Executory Decree, CDCP shall exclude such SWIFT message from processing and it informs the authorised person by SWIFT message MT599.

2.5 CDCP shall process requirements and/or instructions for services delivered via SWIFT system during the operating day as follows (of CET):

a) from 8:00 till 18:00 in case of services under numbers 1 to 9 pursuant to the Annex No.1 to this Executory Decree,

b) from 8:00 till 18:15 in case of services under numbers 7 and 8 pursuant to the Annex No.1 to this Executory Decree.

2.6 The cut-off time for processing of requirements and/or instructions for services delivered via SWIFT system is 18:30.

2.7 The up-to-date description of SWIFT messages pursuant to item 2.2 of this Article is available from CDCP´s website in the relevant section dedicated to members/issuers/stock exchange.

2.8 Updated description of SWIFT messages (renewal of software equipment e.g. due to amendment of the act coming into effect) CDCP shall make available to members/issuers/stock exchange on its website usually 10 operating days prior to the launch of the particular sofware version to operation. In justified cases CDCP is authorised to shorten this term.

2.9 CDCP shall inform the members, the stock exchange and authorised persons about availability of new description of SWIFT messages via e-mail to specified addresses of electronic mail whereas it shall usually send description of such SWIFT messages also as an enclosure of the e-mail message.

2.10 CDCP shall administer a complete time-sequenced registration (archive) concerning bilateral data exchange with members through SWIFT system.

2.11 When dealing with possible complaints, entry in the archive of CDCP shall prevail.

2.12 Process of SWIFT message authorisation between the authorised person and CDCP is available at CDCP web page.

2.13 Testing procedures and test cases are available at CDCP web page

2.14 The BIC code of CDCP is CSDSSKBAXXX.

Article 3
Rules for processing of SWIFT messages

3.1 In case of requirement for account statement the authorised person shall send to CDCP a SWIFT message MT549.

3.2 Based on the contents of delivered SWIFT message MT549 CDCP shall generate the relevant account statement and shall send it to the authorised person via SWIFT message MT535.

3.3 CDCP shall generate, based on request for an account statement sent via SWIFT information system, an account statement with basic data without information on pledge, pledge transfers and suspension of right of securities disposal. In case the authorised person is requesting an account statement in which information on pledge, pledge transfers and suspension of right of securities disposal shall be stated, it must place its application for an account statement in other manner specified in the Rules of Operation.

3.4 CDCP shall not generate the account statement and shall not send it to the authorised person via MT535 message if in the account, from which the account statement is being

genereated, is held even single security in joint ownership whereas it shall inform the authorised person about this fact by means of MT599 message. In case the authorised person is requesting and account statement from such account, it must apply for an account statement by other means determined by the Rules of Operations.

3.5 The type of security is stated in the SWIFT message MT535by means of CFI code. The code book for identification of security type to CFI code is stated in Annex No.3.

3.6 In case of request for account statement containing a single selected ISIN, the authorised person shall send to CDCP a separate SWIFT message MT549 for each selected ISIN.

3.7 The authorised person shall send to CDCP the SWIFT message:

a) MT540 in case of instruction for transfer of security on behalf of transferor,

b) MT542 in case of instruction for transfer of security on behalf of transferee.

3.8 If authorised person defines the sequence of linked instructions for transfer of security, CDCP, when processing those instructions, shall not take into account defined sequence and shall process instruction in the order in which they were delivered to it.

3.9 Based on instructions pursuant to item 3.7 of this article, CDCP shall execute only the transfers nature of which excludes stating the price.

3.10 Possible values of the processing status of instruction for transfer of security are:

Status of instruction processing in software		Corresponding code in SWIFT message MT548
1.	P01 – instruction was received into system and it is waiting for processing	:25D::IPRC//PACK
2.	P02 – unmatched instruction, it is waiting for matching instruction	:25D::MTCH//NMAT :24B::NMAT//CMIS
3.	P03 – matched instruction	:25D::MTCH//NMAT :24B::NMAT//CMIS
4.	P04 – unmatched instruction after validity date	:25D::IPRC//CAND :24B::CAND//EXPI
5.	P05 – matched instruction, service after matching was successfully executed	:25D::MTCH//MACH
6.	P06 – matched instruction, service after matching ended with error	:25D::SETT//PENF :24B::PENF//LACK or :24B::PENF//CLAC
		25D::SETT//PENF :24B::PENF//NARR :70D::REAS//REASON
7.	P07 – matching of instruction was put on hold	:25D::IPRC//PACK
8.	P08 – validity of instruction was terminated	:25D::IPRC//CAND :24B::CAND//CANI
9.	Rejected instruction	:25D::IPRC//REJT :24B::REJT//NARR :70D::REAS//REASON

3.11 The authorised person shall be informed on change of the processing status of securities transfer instruction automatically by SWIFT message MT548, including respective

code. An exception from the previous sentence is the change of processing status of securities transfer instruction to status „P05 – matched instruction, service after matching was successfully executed“ when CDCP automatically sends confirmation of execution of security transfer by SWIFT message MT544 (if the authorised person sent message MT540) respectively SWIFT message MT546 (if the authorised person sent message MT542).

3.12 Authorised person can make request for information on processing status of instruction for transfer of security by sending SWIFT message MT549 stating the identifier of an instruction for security transfer. After processing of such requirement CDCP shall send SWIFT message MT548 to authorised person stating the respective code of processing of security transfer instruction pursuant to item 3.10 of this article.

3.13 It is possible to query the information on status of security transfer instruction pursuant to item 3.12 of this article only for instructions with processing status listed under the number 1 to 8 pursuant to item 3.10 of this article.

3.14 In case there is a change in status of securities transfer instruction, respectively security transfer was executed, on instructed settlement day after the processing cut-off time pursuant to item 2.6 of article 2 of this Executory Decree, CDCP shall send to authorised person on the operating day following the settlement day:

a) SWIFT message MT548 with corresponding code of processing status of security transfer instruction,

b) confirmation of execution of security transfer by SWIFT message MT544 (if authorised person sent MT540 message) respectively SWIFT message MT546 (if authorised person sent message MT542).

3.15 Authorised person may cancel the security transfer instruction only in case the instruction has not been matched. The authorised person is informed of results of processing of the relevant SWIFT message for cancellation of security transfer instruction by SWIFT message MT548 stating the corresponding code:

a) for status „P08 – validity of instruction was terminated“, if instruction for transfer of security was cancelled,

b) for other statuses if instruction for transfer of security was matched and its cancellation was not possible.

Article 4
Final provisions

4.1 Coming into effect of this Executory Decree ends the validity and effectiveness of theExecutory Decree no. 6 of 27 November 2012, which entered into force on 01 December 2012.

4.2 This Executory Decree to the Rules of Operations was approved by the Board of CDCP on 17 December 2015 and it shall enter into force on 1 January 2016.

Martin Wiedermann Chairman of the Board	Ľudmila Boboková Vice-chairman of the Board

Annex No. 1

List of CDCP services executed on the basis of requests and/or instructions delivered via SWIFT

Service description	Corresponding code of service in software
1. Account statement as of the date of service execution	D044 resp. D044A in case holder´s account
2. Account statement with a single selected ISIN as of the date of service execution	D040 resp. D040A in case of holder´s account
3. Account statement as of past date	D045 resp. D045A in case of holder´s account
4. Account statement with a single selected ISIN as of past date	D043 resp. D043A in case of holder´s account
5. Instruction for transfer of securities on behalf of transferor	D158A
6. Instruction for transfer of securities on behalf of transferee	D158B
7. Instruction for cancellation of securities transfer instruction on behalf of transferor or transferee	D138
8. Information on status of processing of transfer instruction on behalf of transferor or transferee	D138
9. Confirmation of settlement of transfer instruction on behalf of transferor or transferee	-

Annex 2

List and structure of SWIFT messages used in electronic communication between CDCP and authorised person

1. LIST OF USED SWIFT MESSAGES

I. MT535 – Statement of Holdings
II. MT540 – Receive Free
III. MT542 – Deliver Free
IV. MT544 – Receive Free Confirmation
V. MT546 – Delivery Free Confirmation
VI. MT548 – Settlement Status and Processing Advice
VII. MT549 – Request for Statement/Status Advice
VIII. MT599 – Free Format Message

2. DEFINITION OF USED SYMBOLS AND MARKS

2.1 Expected occurrence of a field

M - Mandatory field
O - Optional field

Occurrence of a field is specified in compliance with SWIFT standards and/or CDCP's requirements.

2.2 Format

Field format which contains data with symbol „**" means limitation compared to official SWIFT format. In case the field format is not specified, format according to SWIFT standards is valid.

n	-	numeric
a	-	alphabetic
c	-	alpha-numeric
d	-	decimals
x	-	any allowed character
e	-	blank space
!	-	string with fixed length
N	-	plus/minus sign (+/-)
nn*nn	-	maximum number of lines by maximal length of the line

2.3 Format examples

2n	-	maximum 2 numbers
4!c	-	always 4 alpha-numeric symbols
4-35x	-	maximum 4 lines, each with 35 characters
[ ]	-	non-mandatory field

3. STRUCTURE OF SWIFT MESSAGES

I. MT535 – STATEMENT OF HOLDINGS

Communication flow: CDCP → Authorised person

Corresponding service of CDCP: D044 / D044A / D040 / D040A / D045 / D045A / D043 / D043A

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	28E		LAST	5n/4!c	In case the MT535 message is the last one within the scope of single balance statement.
			MORE		In case the single balance statement comprises multiple MT535 messages.
			ONLY		In case the single balance statement comprises only one MT535 message.
M	20C	SEME		4!c//16x	Message identifier (unique for each message).
M	23G	NEWM		4!c	
M	98C	PREP		4!c//8!n6!n	Date and time of message creation.
M	98C or 98A	STAT		4!c//8!n6!n or 4!c//8!n	Date and time of statement in case of balance statement as of actual date or Date of statement in case of balance statement as of past date.
M	22F	SFRE	ADHO	4!c//4!c	Statement generated based on request of message recipient.
M	22F	CODE	COMP	4!c//4!c	Statement is showing complete data on securities held in an account at the moment when the statement is generated.
M	22F	STTY	CUST	4!c//4!c	
M	22F	STBA	SETT	4!c//4!c	Statement is showing data on securities held in an account at the moment when the statement is generated.
Subsequence A1 Linkages					
M	16R			LINK	
M	13A	LINK	549	4!c//3!c	
M	20C	RELA		4!c//16x	MT549 message identifier.
M	16S			LINK	
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's[1] member
M	97A	SAFE		4!c//12n**	Account number from which the statement was generated.
M	17B	ACTI	Y	4!c//1!a	In case the message contains data on securities in the account.
			N		In case the message does not contain data on securities in the account (account is empty).
M	17B	CONS	N	4!c//1!a	Statement does not contain information on balance in sub-accounts.
M	16S			GENL	
Sequence B Sub-safekeeping					
M	16R			SUBSAFE	
M	94F	SAFE	NCSD	4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP
Sequence B1 Financial Instrument					
M	16R			FIN	
M	35B	ISIN		ISIN1!e12!c[4*35x]	Identification of security in the form: ISIN1e!<ISIN>12!c COMPANY1e!ID/<company ID>10n <Name of issuer>2*35x
Sequence B1a Financial Instrument Attributes					
M	16R			FIA	
M	12C	CLAS		4!c//6!c	CFI code
M	11A	DENO		4!c//3!a	Currency code of an issue
M	98A	ISSU		4!c//8!n	Issuance date of an issue
M	70E	FIAN		4!c//10*35x	The nominal value of a security in the form: NOMINAL VALUE:1e!<currency>3!a<sum>15d
M	16S			FIA	
M	93B	AGGR	UNIT	4!c//4!c/[N]15d	Number of units of security in an account.
M	93B	AVAI	UNIT	4!c//4!c/[N]15d	Number of disposable units of securities in an account; i.e. securities without suspension of right of disposal or pledge.
O	16R			SUBBAL	

M/O	Tag	Qualifier	Code	Format	Description
O	93C	BLCA	UNIT/ NAVL	4!c//4!c/4!c/[N] 15d	Number of units of securities in account that are not disposable due to registration of suspension of disposal right or an issue is in technological status[2].
		BLOK	UNIT/ NAVL		
O	70C	SUBB		4!c//4*35x	Code and description of issue status with period of validity of such status (from – to) (if the date "to" is available)[3].
O	16S			SUBBAL	
M	70E	HOLD		4!c//4*35x	Part of issue in the form: SHARE IN THE ISSUE IN PERC:<part of issue>5d
M	16S			FIN	
M	16S			SUBSAFE	

Notes related to MT535 message:

[1] Field is filled in only in case the field was filled in in MT549 message.

[2] Codes BLCA or BLOK are stated in a tag 93C as specified in the following table:

Code and description of issue state in CDCP		Code in tag 93C
S	Technological status – being cancelled	BLOK
B1	Suspension of disposal right execution for entire issue of securities – except balance statements, SRD, securities transition and registration of pledge.	BLOK
B2	Suspension of disposal right execution for entire issue of securities – except balance statement	BLOK
E1	Suspension of disposal right execution for entire issue of securities due to General Meeting	BLCA
E2	Suspension of disposal right for the issuer pursuant to §28, item 3, indent e).	BLCA
T	Operating (technological) status	BLCA

[3] Code and state description according to the table in previous note 2 will be used.

IIA. MT540 – RECEIVE FREE (NEW MESSAGE)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D158B

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for single sender).
M	23G	NEWM		4!c	
Subsequence A1 Linkages					
M	16R			LINK	
M	20C	COMM		4!c//10n**	Identifier for matching (Numerical identification of trade).
M	16S			LINK	
M	16S			GENL	
Sequence B Trade details					
M	16R			TRADDET	
M	98A	SETT		4!c//8!n	Settlement date[1].
O	98A or 98C	TRAD		4!c//8!n or 4!c//8!n6!n	Trade date[2].
M	35B			ISIN1!e12!c [4*35x]	Identification of securities in transaction[3].
M	70E	SPRO		4!c//3n**	Legal reason of transaction[4].
M	16S			TRADDET	
Sequence C Financial instrument / Account					
M	16R			FIAC	
M	36B	SETT	UNIT	4!c//4!c/15d	Number of units of securities.
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle transferee's account in CDCP[5].
M	97A	SAFE		4!c//12n**	Account number of transferee in CDCP.
O	94F	SAFE	NCSD	4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP.
M	16S			FIAC	
Sequence E Settlement details					
M	16R			SETDET	
M	22F	SETR	TRAD	4!c//4!c	
Subsequence E1 Settlement parties[6]					
M	16R			SETPRTY	
O	95P	PSET		4!c//4!a2!a2!c[3!c]	BIC of CDCP.
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P or 95Q or 95R	SELL		4!c//4!a2!a2!c[3!c] or 4!c//4*35x or 4!c/8c/34x	Identification of transferor[7].
O	97A	SAFE		4!c//12n**	Account number of transferor in CDCP[7].
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P	DEAG		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member acting on behalf of transferor[7].
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P or 95Q or 95R	REAG		4!c//4!a2!a2!c[3!c] or 4!c//4*35x or 4!c/8c/34x	Identification of transferee according to the internal standards of a member, or agent in member's internal system (of transferor).
O	97A	SAFE		4!c//12n**	
M	16S			SETPRTY	
M	16S			SETDET	

Notes related to MT540 message:

[1] Settlement date must be equal or higher than actual operation date. Settlement date shall be stated as the matching date in service D158B.

[2] Trade date will be stated in the service D158B as non-mandatory item "settlement date" if the field is filled in.

[3] CDCP will adopt only ISIN from the field.

[4] Only one of the following legal reasons of transfer is allowed:

- 014 – Transfer of securities for consideration (buy/sell), which are not subject of pledge and where stating the price is excluded due to the nature of transfer,
- 021 – Transfer of securities for consideration, where stating the price is excluded due to its nature.

[5] In case BIC is entered, it must be equal to BIC of message sender. Entered is BIC of a member:

a) for whom the account is administered,
b) who is the filling entity for the account of transferee,
c) who is registered as authorised member for the account of transferee,
d) who concluded an agreement on access to part of CDCP's register with CDCP and the account of transferee is in CDCP register.

[6] All data entered into sub-sequence „E1 Settlement parties" are automatically transferred into related SWIFT messages, which are sent to CDCP's member (MT544/MT548).

[7] One of the following options must be used in the message in order to identify a counterparty:

a) Account number in the field „SAFE" in subject identification with qualifier „SELL".
b) Account number in the field „SAFE" in subject identification with qualifier „SELL" BIC code of CDCP's member on the side of transferor in subject identification with qualifier „DEAG".
c) BIC of CDCP's member on the side of transferor in subject identification with qualifier „DEAG".

Identification of counterparty's account will be stated in D158B service in case of identification of counterparty pursuant to item a) or b). Identification of counterparty's agent (i.e. CDCP's member acting on behalf of counterparty) will be stated in D158B service in case of identification of counterparty pursuant to item c).

It is possible to use also BIC of CDCP's member acting on behalf of transferor in order to identify a subject with qualifier „SELL".

IIB. MT540 – RECEIVE FREE (CANCELLATION REQUEST)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D138

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for one sender).
M	23G	CANC		4!c	
Subsequence A1 Linkages					
M	16R			LINK	
M	20C	PREV		4!c//16x	Identifier of previously sent MT540 message, which a member intends to cancel.
M	16S			LINK	
M	16S			GENL	
Other fields are filled in the same way as in the message with NEWM functionality.					

IIIA. MT542 – DELIVERY FREE (NEW MESSAGE)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D158A

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for single sender)
M	23G	NEWM		4!c	
Subsequence A1 Linkages					
M	16R			LINK	
M	20C	COMM		4!c//10n**	Identifier for matching (Numeric identification of trade).
M	16S			LINK	
M	16S			GENL	
Sequence B Trade details					
M	16R			TRADDET	
M	98A	SETT		4!c//8!n	Settlement date[1].
O	98A or 98C	TRAD		4!c//8!n or 4!c//8!n6!n	Trade date[2].
M	35B			ISIN1!e12!c [4*35x]	Identification of transferred securities [3].
M	70E	SPRO		4!c//3n**	Legal reason of transfer[4].
M	16S			TRADDET	
Sequence C Financial instrument / Account					
M	16R			FIAC	
M	36B	SETT	UNIT	4!c//4!c/15d	Number of units of securities.
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle transferor's account in CDCP[5].
M	97A	SAFE		4!c//12n**	Account number of transferor in CDCP.
O	94F	SAFE	NCSD	4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP.
M	16S			FIAC	
Sequence E Settlement details					
M	16R			SETDET	
M	22F	SETR	TRAD	4!c//4!c	
Subsequence E1 Settlement parties[6]					
M	16R			SETPRTY	
O	95P	PSET		4!c//4!a2!a2!c[3!c]	BIC of CDCP.
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P or 95Q or 95R	DEAG		4!c//4!a2!a2!c[3!c] or 4!c//4*35x or 4!c/8c/34x	Identification of transferor according internal standards of a member or agent in internal system of a member (sender).
O	97A	SAFE		4!c//12n**	
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P	REAG		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member acting on behalf of transferee[7].
M	16S			SETPRTY	
M	16R			SETPRTY	
O	95P or 95Q or 95R	BUYR		4!c//4!a2!a2!c[3!c] or 4!c//4*35x or 4!c/8c/34x	Identification of transferee[7].
O	97A	SAFE		4!c//12n**	Account number of transferee in CDCP[7].
M	16S			SETPRTY	
M	16S			SETDET	

Notes related to MT542 message:

[1] Settlement date must be equal or higher than actual operation date. Settlement date shall be stated as matching date in the service D158A.

[2] Trade date will be stated in the service D158A as non-mandatory item "settlement date" if the field is filled in.

[3] CDCP will adopt only ISIN from the field.

[4] Only one of the following legal reasons of transfer is allowed:

- 014 – Transfer of securities for consideration (buy/sell), which are not subject to pledge and where stating the price is excluded due to the nature of transfer,
- 021 – Transfer of securities for consideration, where stating the price is excluded due to its nature.

[5] In case BIC is entered, it must be equal to BIC of message sender. Entered is BIC of a member:

a) for whom the account is administered,
b) who is the filling entity for the account of transferor,
c) who is registered as authorised member for the account of transferor,
d) who concluded an agreement on access to part of CDCP's register with CDCP and the account of transferor is in CDCP register.

[6] All data entered into sub-sequence „E1 Settlement parties" are automatically transferred into related SWIFT messages, which are sent to CDCP's member (MT546/MT548).

[7] One of the following options must be used in the message in order to identify the counterparty:

a) Account number in the field „SAFE" in subject identification with qualifier „BUYR".
b) Account number in the field „SAFE" in subject identification with qualifier „BUYR" and BIC code of CDCP's member on the side of transferee in subject identification with qualifier „REAG".
c) BIC of CDCP's member on the side of transferee in subject identification with qualifier „REAG".

Identification of counterparty's account will be stated in D158A service in case of identification of counterparty pursuant to item a) or b). Identification of counterparty's agent (i.e. CDCP's member acting on behalf of counterparty) will be stated in D158A service in case of identification of counterparty pursuant to item c).

It is possible to use also BIC of CDCP's member acting on behalf of transferee in order to identify a subject with qualifier „BUYR".

IIIB. MT542 – DELIVERY FREE (CANCELLATION REQUEST)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D138

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for single sender)
M	23G	CANC		4!c	
Subsequence A1 Linkages					
M	16R			LINK	
M	20C	PREV		4!c//16x	Identifier of previously sent MT542 message, which the member intends to cancel.
M	16S			LINK	
M	16S			GENL	
Other fields are filled in the same way as in the message with NEWM functionality.					

IV. MT544 – RECEIVE FREE CONFIRMATION

Communication flow: CDCP → Authorised person

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message).
M	23G	NEWM		4!c	
M	98C	PREP		4!c//8!n6!n	Date and time of message creation.
Subsequence A1 Linkages					
M	16R			LINK	
M	13A	LINK	540	4!c//3!c	
M	20C	RELA		4!c//16x	Message MT540 identifier.
M	16S			LINK	
M	16S			GENL	
Sequence B Trade details					
M	16R			TRADDET	
M	94H	CLEA		4!c//4!a2!a2!c [3!c]	BIC of CDCP.
M	98A	ESET		4!c//8!n	Settlement date.
M	35B			ISIN1!e12!c [4*35x]	Identification of transferred security in form: ISIN1e!<ISIN>12!c <Name of issuer>2*35x
Subsequence B1 Financial Instrument Attributes					
M	16R			FIA	
M	11A	DENO		4!c//3!a	Currency code of the issue.
M	98A	ISSU		4!c//8!n	Issuance date of the issue.
M	70E	FIAN		4!c//10*35x	The nominal value of security in form: NOMINAL VALUE:1e!<currency>3!a<sum>15d
M	16S			FIA	
M	70E	SPRO		4!c//3n**	Legal reason of transfer.
M	16S			TRADDET	
Sequence C Financial instrument / Account					
M	16R			FIAC	
M	36B	ESTT	UNIT	4!c//4!c/15d	Number of units of transferred securities.
O	95P	ACOW		4!c//4!a2!a2!c [3!c]	BIC of CDCP's member authorised to handle transferee's account in CDCP[1].
M	97A	SAFE		4!c//12n**	Account number of transferee in CDCP.
O	94F	SAFE	NCSD	4!c//4!c/4!a2! a2!c[3!c]	BIC of CDCP[1].
M	16S			FIAC	
Sequence E Settlement details					
M	16R			SETDET	
M	22F	SETR	TRAD	4!c//4!c	
Subsequence E1 Settlement parties					
Data transferred from MT540 message.					
M	16S			SETDET	

Notes related to MT544 message:

[1] The fields are filled in only in case the fields were filled in MT540 message.

V. MT546 – DELIVERY FREE CONFIRMATION

Communication flow: CDCP → Authorised person

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R		GENL	GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message).
M	23G	NEWM		4!c	
M	98C	PREP		4!c//8!n6!n	Date and time of message creation.
Subsequence A1 Linkages					
M	16R			LINK	
M	13A	LINK	542	4!c//3!c	
M	20C	RELA		4!c//16x	MT542 message identifier.
M	16S			LINK	
M	16S			GENL	
Sequence B Trade details					
M	16R			TRADDET	
M	94H	CLEA		4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP.
M	98A	ESET		4!c//8!n	Settlement date.
M	35B			ISIN1!e12!c[4*35x]	Identification of transferred security in form: ISIN1e!<ISIN>12!c <Name of issuer>2*35x
Subsequence B1 Financial Instrument Attributes					
M	16R			FIA	
M	11A	DENO		4!c//3!a	Currency code of the issue.
M	98A	ISSU		4!c//8!n	Issuance date of the issue.
M	70E	FIAN		4!c//10*35x	The nominal value of security in form: NOMINAL VALUE:1e!<currency>3!a<sum>15d
M	16S			FIA	
M	70E	SPRO		4!c//3n**	Legal reason of transfer.
M	16S			TRADDET	
Sequence C Financial instrument / Account					
M	16R			FIAC	
M	36B	ESTT	UNIT	4!c//4!c/15d	Number of units of transferred securities.
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle transferor's account in CDCP[1].
M	97A	SAFE		4!c//12n**	Account number of transferor in CDCP.
O	94F	SAFE	NCSD	4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP[1].
M	16S			FIAC	
Sequence E Settlement details					
M	16R			SETDET	
M	22F	SETR	TRAD	4!c//4!c	
Subsequence E1 Settlement parties					
Data transferred from MT540 message.					
M	16S			SETDET	

Notes related to MT546 message:

[1] The fields are filled in only in case the fields were filled in MT542 message.

VI. MT548 – SETTLEMENT STATUS AND PROCESSING ADVICE

Communication flow: CDCP → Authorised person
Correspondign service of CDCP: D138

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message).
M	23G	INST		4!c	Message informs on status of transfer instruction processing.
		CAST		4!c	Message informs on status of cancellation request processing.
M	98C	PREP		4!c//8!n6!n	Date and time of message creation.
Subsequence A1 Linkages					
M	16R			LINK	
M	13A	LINK	540 or 542	4!c//3!c	
M	20C	RELA		4!c//16x	Identifier of message to which MT548 message is related to.
M	16S			LINK	
Subsequence A2 Status					
M	16R			STAT	
M	25D	IPRC	PACK	4!c//4!c	Code for status „P01-Instruction was received in system and is waiting for processing" or „P07-Matching of instruction was put on hold ".
		MTCH	NMAT	4!c//4!c	Code for status „P02-Unmatched instruction, waiting for instruction of counterparty" or „P03-Matched instruction".
		MTCH	MACH	4!c//4!c	Code for status „P05-Matched instruction, service was executed successfully after matching".
		IPRC	CAND	4!c//4!c	Code for status „P04-Unmatched instruction after effective date "or „P08-Validity of instruction ceased".
		SETT	PENF	4!c//4!c	Code for status „P06-Matched instruction, service ended with error after matching".
		IPRC	REJT	4!c//4!c	Instruction rejection code.
Subsequence A2a Reason					
O	16R			REAS	
O	24B	NMAT	CMIS	4!c//4!c	Is used if 25D::MTCH//NMAT.
		CAND	CANI	4!c//4!c	Is used if 25D::IPRC//CAND and an instruction was cancelled based on instruction from authorised person (Cancellation Request).
		CAND	EXPI	4!c//4!c	Is used if 25D::IPRC//CAND and instruction expired.
		PENF	LACK	4!c//4!c	Is used if 25D::SETT//PENF and instruction did not settle due to lack of securities in an account of transferor. Valid for MT542 message.
		PENF	CLAC	4!c//4!c	Is used if 25D::SETT//PENF and instruction did not settle due to lack of securities in an account of transferor. Valid for MT540 message.
		PENF	NARR	4!c//4!c	Is used if 25D::SETT//PENF and reason of settlement failure is described in the field 70D::REAS.
		REJT	NARR	4!c//4!c	Is used if 25D::IPRC//REJT and reason for rejection is described in the field 70D::REAS.
O	70D	REAS		4!c//6*35x	Text description of error or reason of instruction processing/settlement failure or rejection. Is used if 24B:: PENF//NARR or REJT//NARR.
O	16S			REAS	
M	16S			STAT	
M	16S			GENL	
Sequence B Settlement Transaction Details					
M	16R			SETTRAN	
M	94H	CLEA		4!c//4!a2!a2!c[3!c]	BIC of CDCP.
M	35B			ISIN1!e12!c[4*35x]	Identification of transferred security in form: ISIN1e!<ISIN>12!c
M	36B	SETT	UNIT	4!c//4!c/15d	Number of units of transferred securities.
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle account in CDCP[1].
M	97A	SAFE		4!c//12n**	Account number of transferor (in case of MT542 message) or transferee (in case of MT540 message) in CDCP.
M	22F	SETR	TRAD	4!c//4!c	
M	22H	REDE	RECE	4!c//4!c	In case of MT540 message.
			DELI	4!c//4!c	In case of MT542 message.
M	22H	PAYM	FREE	4!c//4!c	

M/O	Tag	Qualifier	Code	Format	Description
M	98A	SETT		4!c//8!n	Settlement date.
O	98A	TRAD		4!c//8!n	Trade date[2].
M	70E	SPRO		4!c//3n**	Legal reason of transfer.
Subsequence E1 Settlement parties					
Data transferred from MT540 message or MT542 message.					
M	16S			SETTRAN	

Notes related to MT548 message:

[1] The field is filled in only in case the field was filled in MT540 message or MT542 message.

[2] The field is filled in only in case the field was filled in MT540 message or MT542 message. CDCP will use 98A tag irrespective of whether 98C tag was used in MT540 or MT542 message.

VIIA. MT549 – REQUEST FOR STATEMENT (SETTLEMENT STATUS AND PROCESSING ADVICE)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D138

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for single sender).
M	23G	NEWM		4!c	
M	13A	REQU	548	4!c//3!c	
O	95P	ACOW		4!c//4!c/4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle transferor's account or transferee's account in CDCP[1].
M	97A	SAFE		4!c//12n**	Account number in CDCP.
M	16S			GENL	
Subsequence A1 Linkages					
M	16R			REF	
M	20C	PREV		4!c//16x	Identifier of MT540 or MT542 message.
M	16S			REF	

Notes relate to VIIA. MT549 message:

[1] In case BIC is entered, it must be equal to BIC of message sender. Entered is BIC of a member:

a) for whom the account is administered,

b) who is the filling entity for an account of transferor or transferee,

c) who is registered as authorised member for the account of transferor or transferee,

d) who concluded an agreement on access to part of CDCP's register with CDCP and the account of transferor or transferee is in CDCP register.

VIIB. MT549 – REQUEST FOR STATEMENT (STATEMENT OF HOLDINGS)

Communication flow: Authorised person → CDCP
Corresponding service of CDCP: D044/D044A, D040/D040A, D045/D045A, D043/D043A

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	16R			GENL	
M	20C	SEME		4!c//16x	Message identifier (unique for each message for single sender).
M	23G	NEWM		4!c	
O	98A	STAT		4!c//8!n	Previous date, as of which the balance statement is required[1].
M	13A	REQU	535	4!c//3!c	
O	95P	ACOW		4!c//4!a2!a2!c[3!c]	BIC of CDCP's member authorised to handle an account in CDCP[2].
M	97A	SAFE		4!c//12n**	Account number in CDCP.
O	22F	STTY	CUST	4!c//4!c	
O	22F	STBA	SETT	4!c//4!c	Code for balance statement as of previous date - option FYZ[3].
			TRAD	4!c//4!c	Code for balance statement as of previous date - option LOG[3].
M	16S			GENL	
Sequence B - Statement by Status/Reason and/or by Financial Instrument[4]					
O	16R			BYSTAREA	
O	35B			ISIN1!e12!c [4*35x]	Identification of security[5].
O	16S			BYSTAREA	

Notes related to VIIB. MT549 message:

[1] Previous date must be before actual operation date.

[2] In case BIC is entered, it must be equal to BIC of message sender. Entered is BIC of a member:

a) for whom the account is administered,

b) who is the filling entity for an account,

c) who is registered in the account as an authorised person.

[3] Option FYZ: statement reflecting actual balance in the account, irrespective of securities acquirement date.

Option LOG: statement reflecting actual balance in the account, including securities received through securities transition executed after the date as of which the statement is generated, whereas the securities acquirement date is before or equal to date as of which the statement is generated.

CDCP will automatically generate LOG option of balance statement in case the option code is not stated in request for the account statement as of previous date.

[4] Sequence B is filled in only in case of request for statement for single specific ISIN.

[5] CDCP adopts from the field only ISIN, which is mandatory.

VIII. MT599 – FREE FORMAT MESSAGE

Communication flow: CDCP → Authorised person

M/O	Tag	Qualifier	Code	Format	Description
Sequence A General information					
M	20			16x	Message identifier (unique for each message).
M	21			16x	Identifier of message, which MT599 message relates to.
M	79			35*50x	Error description (refer to the list of error description).

List of error description:

- Member not allowed to access account.
- Message reference number (SEME) duplicity.
- Field FIAC\SAFE is not filled.
- Field GENL\97A/SAFE is not filled.
- Required field GENL/LINK/COMM is missing.
- Required filed GENL/LINK/PREV is missing.
- Required field REF/PREV is missing.
- Required field TRADDET\SPRO is missing.
- Field GENL/SAFE is not filled or does not correspond to original message account.
- It was not possible to cancel instruction - instruction not found.
- Account owner existence and permission check failed.
- It's not possible to identify the type of request (NEWM, CANC).
- Instruction was rejected.
- Optional field FIAC\95P/ACOW is not filled correctly.
- Optional field FIAC\94F/SAFE//NCSD is not filled correctly.
- Field GENL\95P/ACOW is not filled correctly.
- Field GENL/13A/REQU is not filled correctly.
- Status check failed - referenced message is not 540 or 542.
- Optional field SETDET\SETPRTY\95P/PSET is not filled correctly.
- Optional field SETDET\SETPRTY\SAFE is not filled correctly.
- Internal message check failure.
- Internal message check failure (ISIN).
- Internal transformation failed.
- Instruction not found.
- Security transfer not allowed.
- Request for MT535 with more ISINs specified (BYSTAREA\35B) is not supported.
- MT535 containing securities in joint ownership is not supported.

Annex 3

Convertor of security type identifier to CFI code

Type of security used in information systems of CDCP will be converted to CFI code according to the following table. Completion of characters of CFI code adheres to ISO standard 10962.

Security type in APV CDCP		Security type identifier in CFI code
Code	Description	
01	Primary Shares	-E-S-*-*-*-*-
02	Preferred shares	-E-P-*-*-*-*-
03	Employee shares	-E-S-*-T-*-*-
11	Interim Certificate to Primary share	-E-C-*-*-*-*-
12	Interim Certificate to Preferred share	- E-C -*-*-*-*-
19	ECB bond	-D-B-*-G-*-*-
20	Interim mortgage bond	-D-C-*-S-*-*-
21	Government bond	-D-B-*-T-*-*-
22	Municipal bond	-D-B-*-S-*-*-
23	Mortgage bond	-D-B-*-S-*-*-
24	Bank bond	-D-B-*-S-*-*-
25	Employee bond	-D-B-*-S-*-*-
26	Other corporation bond	-D-B-*-S-*-*-
27	Convertible bonds	-D-C-*-S-*-*-
28	Preferred bonds	-D-B-*-*-*-*-
29	Bonds	-D-B-*-S-*-*-
30	Bonds with subordinate debt	-D-B-*-S-*-*-
31	Units of open-end unit trust	-E-U-O-*-*-*-
35	Units of open-end unit trust	-E-U-O-*-*-*-
41	Units of closed-end unit trust	-E-U-C-*-*-*-
42	Co-operative units	-E-U-C-*-*-*-
45	Units of closed-end unit trust	-E-U-C-*-*-*-
46	Units of special unit trust	-E-U-C-*-*-*-
54	Treasury bill	-D-Y-*-S-*-*-
61	Investment certificate	-D-Y-*-U-*-*-