

New Enhancements Supported by Citi (As of November 2nd, 2010)

The following SWIFT SR2010 enhancements to be supported as of November 20th 2010 for regions A, B and C unless otherwise indicated.

Regions

Region A	
Asia	Australia, Bangladesh, Hong Kong, India, Indonesia, Japan, Korea, Malaysia, New Zealand, Philippines, Singapore, Taiwan, Thailand
Central Europe	Bulgaria, Croatia, Estonia, Latvia, Lithuania, Slovakia, Slovenia, Ukraine
Europe	Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, UK
Latin America/Central America	Argentina, Brazil, Chile, Colombia, Costa Rica, Mexico, Peru, Venezuela
North America	Canada
Middle East/Africa	Botswana, Israel, Mauritius, South Africa, Zimbabwe
Caribbean	Bermuda
Region B	
	Greece, Czech Republic, Egypt, Hungary, Jordan, Morocco, Pakistan, Poland, Romania, Russia, Sri Lanka, Turkey
Region C	
	United States

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



For Settlement Instruction and Confirmations, Status and Processing Advices, Interposition Movements and Settlement Allegements:

Message	Sequence	Tag	Qualifier / Code	Description
MT540-543	Sequence A General Information	99B Number Count	TODE TORE	<p>Requirement 1</p> <p>Deletion of qualifiers TORE (Total of Linked Receipt Instructions) and TODE (Total of Linked Deliver Instructions) from the 99B Number Count field</p> <p>Client Impact</p> <p>Clients currently instructing field 99B with qualifiers TODE (Total of Linked Delivery Instructions) and / or TORE (Total of Linked Receive Instructions) should no longer continue to do so. Any messages sent with these qualifiers will be rejected over the SWIFT Network</p>
MT540-547 MT578 MT508 MT524	Sequence B1 Financial Instrument Attributes	94B Date	PRIM SECM	<p>Requirement 2</p> <p>Deletion of Place Codes associated with field :94B::PLIS (Place of Listing). The codes being deleted are</p> <p>PRIM Primary Market SECM Secondary Market</p> <p>The only codes now available are</p> <p>:94B::PLIS//EXCH (Place of Listing is a Stock Exchange) :94B::PLIS//OTCO (Place of Listing is Over the Counter)</p> <p>Client Impact</p> <p>Clients currently instructing field 94B with qualifier PLIS (Place of Listing) and codes PRIM (Primary Market) and / or SECM (Secondary Market) should no longer continue to do so. Any messages sent with these codes will be rejected over the SWIFT Network</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547 MT578 MT508 MT524	Subsequence B1 Financial Instrument Attributes	12B Type of Financial Instrument	ASIA	<p>Requirement 3</p> <p>Deletion of Instrument Type Code associated with field :12B::OPST (Option Style). The code being deleted is</p> <p>ASIA Asian Style</p> <p>The only codes now available are</p> <p>:12B::OPST//AMER (American Style) :12B::OPST//EURO (European Style)</p> <p>Client Impact</p> <p>Clients currently instructing field 12B with qualifier OPST (Option Style) and code ASIA (Asian Style) should no longer continue to do so. Any messages sent with this code will be rejected over the SWIFT Network</p>
MT540-547 MT578 MT508 MT524	Subsequence B1 Financial Instrument Attributes	98A Date	CONV NWFC	<p>Requirement 4</p> <p>Deletion of qualifiers CONV (Conversion Date) and NWFC (Next Factor Date) from the 98A Date field</p> <p>Client Impact</p> <p>Clients currently instructing field 98A with qualifier CONV (Conversion Date) and / or NWFC (Next Factor Date) should no longer continue to do so. Any messages sent with these qualifiers will be rejected over the SWIFT Network</p>
MT540-547 MT578 MT508 MT524	Subsequence B1 Financial Instrument Attributes	13a Number Count	VERN	<p>Requirement 5</p> <p>Deletion of qualifier VERN (Version Number) from the 13a (options A and B) Number Identification field</p> <p>Client Impact</p> <p>Clients currently instructing field 13A or 13B with qualifier VERN (Version Number) should no longer continue to do so. Any messages sent with this qualifier will be rejected over the SWIFT Network</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547 MT578 MT508 MT524	Subsequence B1 Financial Instrument Attributes	17B Flag	CONV COVE WRTS ODDC	<p>Requirement 6</p> <p>Deletion of qualifiers CONV (Convertible Flag), COVE (Covered Flag), WRTS (Warrants Attached on Delivery Flag) and ODDC (Odd Coupon Flag) from the 17B Flag field</p> <p>Client Impact</p> <p>Clients currently instructing field 17B with qualifiers CONV (Convertible Flag), COVE (Covered Flag), WRTS (Warrants Attached on Delivery Flag) or ODDC (Odd Coupon Flag) should no longer continue to do so. Any messages sent with these qualifiers will be rejected over the SWIFT Network</p>
MT542 MT543 MT544-547 MT578	Subsequence B1 Financial Instrument Attributes	90B Price	TSMT	<p>Requirement 7</p> <p>Deletion of qualifier TSMT (Taxable Income Per Share) from the 90a Price field</p> <p>Client Impact</p> <p>Clients currently instructing field 90B with qualifier TSMT (Taxable Income Per Share) should no longer continue to do so. Any messages sent with this qualifier will be rejected over the SWIFT Network</p>
MT540-547 MT578	Subsequence B1 Financial Instrument Attributes	36B Quantity of Financial Instrument	MIEX MILT	<p>Requirement 8</p> <p>Deletion of qualifiers MIEX (Minimum Exercisable Quantity) and MILT (Minimum Exercisable Multiple Quantity) from the 36B Quantity of Financial Instrument field</p> <p>Client Impact</p> <p>Clients currently instructing field 36B with qualifiers MIEX (Minimum Exercisable Quantity) or MILT (Minimum Exercisable Multiple Quantity) should no longer continue to do so. Any messages sent with these qualifiers will be rejected over the SWIFT Network</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547 MT578	Sequence D REPO	92F Rate	RSPR	<p>Requirement 9</p> <p>Deletion of format option F (:4!c//3!a15d (Qualifier)(Currency Code)(Amount)) associated with qualifier RSPR (Spread Rate) in the 92a Rate field</p> <p>Client Impact</p> <p>Clients currently instructing field 92F with qualifier RSPR (Spread Rate) should no longer continue to do so. Any messages sent with this format will be rejected over the SWIFT Network</p>
MT540-547 MT548 MT578	Sequence E Settlement Details (MT540-547 and MT578) Sequence B Settlement Transaction Details (MT548)	22F Indicator	STCO / SPCS	<p>Requirement 10</p> <p>Deletion of indicator code associated with qualifier STCO in field 22F. The code being deleted is</p> <p>SPCS Split Currency Settlement</p> <p>Client Impact</p> <p>Clients currently instructing field 22F with qualifier STCO (Settlement Transaction Condition Indicator) and code SPCS (Split Currency Settlement) should no longer continue to do so. Any messages sent with this code will be rejected over the SWIFT Network</p>
MT540-547 MT548 MT578	Sequence E Settlement Details (MT540-547 and MT578) Sequence B Settlement Transaction Details (MT548)	22F Indicator	COLI and COLO	<p>Requirement 11</p> <p>Deletion of indicator codes associated with qualifier CASY (Cash Settlement System Indicator) in the 22F Indicator field. The codes being deleted are:</p> <p>BOKW Bank of Korea Wire Settle money through Bank of Korea Wire. CHEC Cheque Settle money through Cheque. GBSC UK Domestic Settle money through UK domestic. USCH CHIPS (US) Settle money through CHIPS (US). USFW Fedwire (US) Settle money through Fedwire (US).</p> <p>Client Impact</p> <p>Clients currently instructing field 22F with qualifier CASY (Cash Settlement System Indicator) and codes BOKW (Bank of Korea Wire), CHEC (Cheque), GBSC (UK Domestic), USCH (CHIPS (US)) or USFW (Fedwire (US)) should no longer continue to do so. Any messages sent with these codes will be rejected over the SWIFT Network</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547 MT578	Subsequence E2 Cash Party	70D Narrative	REGI	<p>Requirement 12</p> <p>Deletion of qualifier REGI (Registration Details) and format option D</p> <p>REGI Registration Details Provides information required for the registration.</p> <p>Option D :4!c//6*35x (Qualifier)(Narrative)</p> <p>from the 70a Narrative field</p> <p>Client Impact</p> <p>Clients currently instructing field 70D with qualifier REGI (Registration Details) should no longer continue to do so. Any messages sent with this qualifier or format will be rejected over the SWIFT Network</p>
MT542 MT543 MT544-547	Subsequence E3 Amount	19A Amount	EUTR	<p>Requirement 13</p> <p>Deletion of qualifier EUTR (EU Tax Retention Amount) from the 19A Amount field.</p> <p>Client Impact</p> <p>Clients currently instructing field 19A with qualifier EUTR (EU Tax Retention Amount) should no longer continue to do so. Any messages sent with this qualifier will be rejected over the SWIFT Network</p>
MT541 MT543 MT545 MT547	Sequence F Other Party	95a Party	INVE	<p>Requirement 14</p> <p>Change in repetition of the use of qualifier INVE (Investor) in the 95a Party field from Non-Repetitive to Repetitive. Alignment with the free of payment instruction and confirmation messages.</p> <p>Client Impact</p> <p>In line with the free of payment messages, clients can now input more than one Investor Party field in the against payment instructions and Citi will play back the fields on the confirmation messages.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547	Sequence F Other Party	97A Account	CASH	<p>Requirement 15</p> <p>Deletion of qualifier CASH (Cash Account) for the 97A Account field</p> <p>Client Impact</p> <p>Clients currently instructing field 97A with qualifier CASH (Cash Account) should no longer continue to do so. Any messages sent with this qualifier will be rejected over the SWIFT Network</p>
MT548	Subsequence A2a Reason	24B Reason	GUAD	<p>Requirement 16</p> <p>Deletion of code associated with the PEND (Pending Reason) qualifier in the 24B Reason field. The code being deleted is</p> <p>GUAD Guaranteed Delivery Indicator Difference Guaranteed delivery indicator differs in the counterparty's instruction.</p> <p>Client Impact</p> <p>Status update</p> <p>:25D::SETT//PEND and :24B::PEND//GUAD</p> <p>or</p> <p>:25D::SETT//PENF and :24B::PENF//GUAD</p> <p>will no longer be supported on the MT548 sent by Citi.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT548	Subsequence A2a Reason	24B Reason	LIQU	<p>Requirement 17</p> <p>Deletion of code associated with the NMAT (Unmatched Reason) qualifier in the 24B Reason field. The code being deleted is</p> <p>RSPR Spread Rate Rejection Unrecognised or invalid spread rate.</p> <p>Client Impact</p> <p>Status Update</p> <p>:25D::MTCH//NMAT and :24B::NMAT//RSPR</p> <p>will no longer be supported on the MT548 sent by Citi.</p>
MT540-547	Sequence C Financial Instrument / Account	97E Cash Account	CASH	<p>Requirement 18</p> <p>Addition of format option E International Bank Account Number (IBAN) with qualifier CASH (Cash Account)</p> <p>Option E :4!c//34x (Qualifier)(International Bank Account Number)</p> <p>Client Impact</p> <p>Clients instructing a Cash Account alongside the security safekeeping account on their settlement instructions may now use format option E (:97E::CASH//) to specifically indicate an IBAN number. Region B only</p>
MT542-543 MT544-547	Sequence F Other Party	95a Party	QFIN	<p>Requirement 19</p> <p>Addition of qualifier QFIN (Qualified Foreign Intermediary) with format options P, Q or R to the 95a Party field</p> <p>QFIN Qualified Foreign Intermediary Foreign financial institution that has been authorized by local authorities to act as account management institution in the country.</p> <p>The new qualifier is covered by Conditional Rule C6</p> <p>Client Impact</p> <p>Clients can now include the Qualified Foreign Intermediary Party on their settlement instructions. Citi will not act on the information and will just allow the instruction to process through as normal.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT540-547 MT548 MT578	Sequence B Trade Details (MT540-547 and MT578) Sequence B Settlement Transaction Details (MT548)	94B Place of Trade	VARI	<p>Requirement 20</p> <p>Addition of codes associated with the NMAT (Unmatched Reason) qualifier in the 24B Reason field. The codes being added are</p> <p>INPS Place of safekeeping Rejection Unrecognised, invalid or missing Place of Safekeeping. MIME Missing Market Side Details Market side execution details are missing. UNBR Unmatched Market Side details Market side trade is unmatched.</p> <p>Client Impact</p> <p>Status Update</p> <p>:25D::MTCH//NMAT and :24B::NMAT//INPS</p> <p>and</p> <p>:25D::MTCH//NMAT and :24B::NMAT//MIME</p> <p>and</p> <p>:25D::MTCH//NMAT and :24B::NMAT//UNBR</p> <p>will now be supported on the MT548 sent by Citi, where applicable to the instruction</p>



For Statement Messages:

Message	Sequence	Tag	Qualifier / Code	Description
MT537	Subsequence B1 And C3a Reason	24B Reason	GUAD	<p>Requirement 21</p> <p>Deletion of code GUAD (Guaranteed Delivery Indicator Difference) from qualifiers PEND (Pending Reason) and PENF (Pending / Failing Reason) in the 24B Reason field</p> <p>GUAD Guaranteed Delivery Indicator Difference Guaranteed delivery indicator differs in the counterparty's instruction.</p> <p>Client Impact</p> <p>Status update</p> <p>:25D::SETT//PEND and :24B::PEND//GUAD</p> <p>or</p> <p>:25D::SETT//PENF and :24B::PENF//GUAD</p> <p>will no longer be supported on the MT537 sent by Citi.</p>
MT537	Subsequence B1 And C3a Reason	24B Reason	RSPR	<p>Requirement 22</p> <p>Deletion of code RSPR (Disagreement Spread Rate) from qualifier NMAT (Unmatched Reason) in the 24B Reason field</p> <p>RSPR Disagreement Spread Rate Spread rate does not match</p> <p>Client Impact</p> <p>Status update</p> <p>:25D::MTCH//NMAT and :24B::NMAT//RSPR</p> <p>will no longer be supported on the MT537 sent by Citi.</p>



Message	Sequence	Tag	Qualifier / Code	Description
MT537	Subsequence B1 Reason and C3a Reason	24B Reason	BOTH	<p>Requirement 23</p> <p>Addition of codes INPS (INPS Disagreement Place of Safekeeping), MIME (Missing Market Side Details) and UNBR (Unmatched Market Side Details) to qualifier NMAT (Unmatched Reason) in the 24B Reason field</p> <p>INPS Disagreement Place of Safekeeping The place of safekeeping information does not allow matching to take place. MIME Missing Market Side Details Market side execution details are missing. UNBR Unmatched Market Side details Market side trade is unmatched.</p> <p>Client Impact</p> <p>Status Update</p> <p>:25D::MTCH//NMAT and :24B::NMAT//INPS</p> <p>and</p> <p>:25D::MTCH//NMAT and :24B::NMAT//MIME</p> <p>and</p> <p>:25D::MTCH//NMAT and :24B::NMAT//UNBR</p> <p>will now be supported on the MT537 sent by Citi, where applicable to the instruction</p>



For Corporate Action Messages:

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	98a Date / Time	Various	<p>Requirement 24</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 98a Date / Time field. The qualifiers being deleted are:</p> <p>AVAL Available Date/Time CEXD Consent Expiration Date/Time CORD Consent Record Date/Time COUC Coupon Clipping Date/Time CVPR Cover Expiration Date/Time DIVR Dividend Ranking Date/Time EARL Earliest Payment Date/Time EXPI Expiry Date/Time FDDT First Dealing Date/Time FXDT FX Rate Fixing Date/Time MKDT Market Deadline Date/Time PODT Protect Date/Time QUOT Quotation Setting Date/Time RDDT Response Deadline Date/Time REDM Redemption Date/Time SUBS Subscription Cost Debit Date/Time</p> <p>Additional deletions for the MT566</p> <p>PAYD Payment Date/Time TSDT Trading Suspended Date/Time</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence D of the MT564 and Sequence C of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	98a Date / Time	MATU	<p>Requirement 25</p> <p>Change in Usage Rules for field 98a Date / Time (MT564)</p> <p>In sequence B1 and E1a, MATU provides generic information about the final maturity of an instrument. In sequence D, MATU is to be used only in the case of event "maturity extension" EXTM (in sequence A, field :22F::CAEV//EXTM) to provide the extended maturity date. Effective date is to be used:</p> <ul style="list-style-type: none"> • In events where there is no concept of entitlement, for instance Name Change (CHAN) or Place of Incorporation (PLAC), and • In events where there is a sense of eligibility but with a legal obligation, for instance Merger (MRGR) <p>Sign must be present when Number of Days is negative. The consent record date (:98a::CORD) is used to indicate that a record date only applies to a certain part of the offer, not the entire offer.</p> <p>Change in Usage Rules for field 98a Date / Time (MT566)</p> <p>In sequence B1 and D1a, MATU provides generic information about the final maturity of an instrument. In sequence C, MATU is to be used only in the case of event "maturity extension" EXTM (in sequence A, field :22F::CAEV//EXTM) to provide the extended maturity date. Effective date is to be used:</p> <ul style="list-style-type: none"> • In events where there is no concept of entitlement, for instance Name Change (CHAN) or Place of Incorporation (PLAC), and • In events where there is a sense of eligibility but with a legal obligation, for instance Merger (MRGR) <p>Sign must be present when Number of Days is negative. The consent record date (:98a::CORD) is used to indicate that a record date only applies to a certain part of the offer, not the entire offer.</p> <p>Client Impact</p> <p>Enforcing the applicable Usage Rule on the MT564 messages sent to clients. Clients should see no impact to the messages they receive</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	69a Period	Various	<p>Requirement 26</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 69a Period field. The qualifiers being deleted are:</p> <p>REVO Revocability Period PWAL Period of Action SEAD Sell Thru Issuer Period PARL Parallel Trading Period</p> <p>MT564 Only</p> <p>TRDP Trading Period</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence D of the MT564 and Sequence C of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	92a Rate	Various	<p>Requirement 27</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 92a Rate field. The qualifiers being deleted are:</p> <p>ADEX Additional for Existing Securities ADSR Additional for Subscribed Resultant Securities ATAX Additional Tax CHAR Charges/Fees EXCH Exchange Rate FDIV Final Dividend Rate FISC Fiscal Stamp FLFR Fully Franked Rate GRSS Gross Dividend Rate INCE Cash Incentive Rate LADT Local Tax (DE specific 1) LIDT Local Tax (DE specific 2) LOTE Local Tax (DE specific 3) LYDT Local Tax (DE specific 4) NETT Net Dividend Rate NEWO New to Old NRES Non-Resident Rate NWRT New Securities to Underlying Securities PDIV Provisional Dividend Rate PROR Pro-Ration Rate RATE Applicable Rate SOFE Solicitation Fee Rate TAXC Tax Credit Rate TAXE Tax Related Rate TAXR Withholding Tax Rate TXIN Tax on Income TXPR Tax on Profits TXRC Reclaim of Taxes Rate WITF Withholding of Foreign Tax WITL Withholding of Local Tax</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence D of the MT564 and Sequence C of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	92a Rate	Format Options	<p>Requirement 28</p> <p>DvsE Requirement</p> <p>Deletion of format options B, D, E, J, L, M and N from the 92a Rate field</p> <p>Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate) Option D :4!c//15d/15d (Qualifier)(Quantity)(Quantity) Option E :4!c/[8c]/4!c/[N]15d[/4!c] (Qualifier)(Data Source Scheme)(Rate Type Code)(Sign)(Rate)(Rate Status) Option J :4!c/[8c]/4!c/3!a15d[/4!c] (Qualifier)(Data Source Scheme)(Rate Type Code)(Currency Code)(Amount)(Rate Status) Option L :4!c//3!a15d/3!a15d (Qualifier)(First Currency Code)(Amount)(Second Currency Code)(Amount) Option M :4!c//3!a15d/15d (Qualifier)(Currency Code)(Amount)(Quantity) Option N :4!c//15d/3!a15d (Qualifier)(Quantity)(Currency Code)(Amount)</p> <p>The codes associated with format option J are also deleted.</p> <p>The only format options now applicable are:</p> <p>Option A :4!c//[N]15d (Qualifier)(Sign)(Rate) Option F :4!c//3!a15d (Qualifier)(Currency Code)(Amount) Option K :4!c//4!c (Qualifier)(Rate Type Code)</p> <p>Client Impact</p> <p>Clients will no longer see these Rate field format options in their messages in Sequence D of the MT564 and Sequence C of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	92a Rate	INTR and INTP	<p>Requirement 29</p> <p>MT564</p> <p>Change in definition of the Usage Rules for the 92a Rate field.</p> <p>USAGE RULES ACTU is the default value for Rate Status. Sign must be present when Rate is negative. Except if notified differently in the rate definition, when used with format option A or E, the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).</p> <p>Sequence D Interest Rate :92a::INTR and sequence E Interest Rate Used for Payment :92a::INTP usage must not be mixed. INTR is used to provide the annual rate of the financial instrument. INTP is used to provide the applicable rate for the current payment, after all calculations have been performed, that is, application of period and method of interest computation.</p> <p>Rate Type Code NILP (Nil Payment), available for use with rate qualifier GRSS (Gross Dividend Rate), can only be used with Corporate Action Event Types :22F::CAEV//DVGA (Cash Dividend). In field 92B::EXCH, the order of the two currencies is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required. For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency. (1,00 of First Currency Code = [Rate] of Second Currency Code).</p> <p>MT566</p> <p>Change in definition of the Usage Rules for the 92a Rate field.</p> <p>USAGE RULES ACTU is the default value for Rate Status. Sign must be present when Rate is negative. Except if notified differently in the rate definition, when used with format option A or E, the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0,12).</p> <p>Interest Rate :92a::INTR and sequence D Interest Rate Used for Payment :92a::INTP usage must not be mixed. INTR is used to provide the annual rate of the financial instrument. INTP is used to provide the applicable rate for the current payment, after all calculations have been performed, that is, application of period and method of interest computation.</p> <p>In field 92B::EXCH, the order of the two currencies is independent of the currencies in the amount and resulting amount fields. Therefore the exchange rate can be expressed as a reciprocal if required. For the calculation of the rate itself, the First Currency Code will be the base currency and the Second Currency Code will be the quoted currency. (1,00 of First Currency Code = [Rate] of Second Currency Code).</p> <p>Client Impact</p> <p>Enforcing Citi's compliance to the use of the two Rate qualifiers</p>



Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence D Corporate Action Details (MT564) Sequence C Corporate Action Details (MT566)	90a Price	Various	<p>Requirement 30</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers in the 90a Price field. The qualifiers being deleted are:</p> <p>CINL Cash in Lieu of Shares Price EXER Exercise Price INDC Indicative Price ISSU Issue Price OFFR Generic Cash Price Received per Product PRPP Generic Cash Price Paid per Product TDMT Taxable Income Per Dividend/Share</p> <p>MT564 Only</p> <p>MRKT Market Price</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence D of the MT564 and Sequence C of the MT566, as per the SMPG DvsE enhancements.</p>
MT564	Sequence D Corporate Action Details	70a Narrative	Various	<p>Requirement 31</p> <p>Deletion of qualifiers from the 70a Narrative field. The qualifiers being deleted are:</p> <p>ADTX Additional Text COMP Information to be Complied with DISC Disclaimer INCO Information Conditions TAXE Taxation Conditions TXNR Narrative Version</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence D of the MT564.</p>

Message	Sequence	Tag	Qualifier / Code	Description
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	98a Date	Various	<p>Requirement 32</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 98a Date / Time field. The qualifiers being deleted are:</p> <p>ANOU Announcement Date/Time AVAL Available Date/Time CERT Certification Deadline Date/Time CEXD Consent Expiration Date/Time CORD Consent Record Date/Time COUC Coupon Clipping Date/Time DIVR Dividend Ranking Date/Time EARL Earliest Payment Date/Time EFFD Effective Date/Time FDDT First Dealing Date/Time FXDT FX Rate Fixing Date/Time LOTO Lottery Date/Time MEET Meeting Date/Time PAYD Payment Date/Time PROD Proration Date/Time QUOT Quotation Setting Date/Time RDTE Record Date/Time REDM Redemption Date/Time REGI Deadline to Register RESU Results Publication Date/Time SPLT Deadline to Split TAXB Deadline for Tax Breakdown Instructions TSDT Trading Suspended Date/Time UNCO Unconditional Date/Time XDTE Ex-Dividend or Distribution Date/Time</p> <p>MT564 Only</p> <p>EQU Equalization Date/Time FDAT Further Detailed Announcement Date/Time MET2 Second Meeting Date/Time MET3 Third Meeting Date/Time</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E of the MT564 and Sequence D of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	69a Period	Various	<p>Requirement 33</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 69a Period field. The qualifiers being deleted are:</p> <p>BLOK Blocking Period Period during which the security is blocked. SEAD Sell Thru Issuer Period Period (last day included) during which an account owner can surrender or sell securities to the issuer and receive the sale proceeds.</p> <p>MT566 Only</p> <p>REVO Revocability Period Period during which the shareholder can revoke, change or withdraw its instruction</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E of the MT564 and Sequence D of the MT566, as per the SMPG DvsE enhancements.</p>
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	92a Rate	Various	<p>Requirement 34</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 92a Rate field. The qualifiers being deleted are:</p> <p>ADEX Additional for Existing Securities ADSR Additional for Subscribed Resultant Securities BIDI Bid Interval Rate EXCH Exchange Rate INTR Interest Rate LADT Local Tax (DE specific 1) LIDT Local Tax (DE specific 2) LOTE Local Tax (DE specific 3) LYDT Local Tax (DE specific 4) NEWO New to Old NWRT New Securities to Underlying Securities PTSC Percentage Sought RDIS Reinvestment Discount Rate to Market</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E of the MT564 and Sequence D of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	92a Rate	Format Options	<p>Requirement 35</p> <p>MT564</p> <p>Deletion of format options B, D, E, L and N from the available options for the 92a Rate field</p> <p>Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate) Option D :4!c//15d/15d (Qualifier)(Quantity)(Quantity) Option E :4!c/[8c]/4!c/[N]15d[/4!c] (Qualifier)(Data Source Scheme)(Rate Type Code)(Sign)(Rate)(Rate Status) Option L :4!c//3!a15d/3!a15d (Qualifier)(First Currency Code)(Amount)(Second Currency Code)(Amount) Option N :4!c//15d/3!a15d (Qualifier)(Quantity)(Currency Code)(Amount)</p> <p>Option E has also been removed as a format option available for certain codes</p> <p>MT566</p> <p>Deletion of format options B, D, E, K, L, M and N from the available options for the 92a Rate field</p> <p>Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate) Option D :4!c//15d/15d (Qualifier)(Quantity)(Quantity) Option E :4!c/[8c]/4!c/[N]15d[/4!c] (Qualifier)(Data Source Scheme)(Rate Type Code)(Sign)(Rate)(Rate Status) Option K :4!c//4!c (Qualifier)(Rate Type Code) Option L :4!c//3!a15d/3!a15d (Qualifier)(First Currency Code)(Amount)(Second Currency Code)(Amount) Option M :4!c//3!a15d/15d (Qualifier)(Currency Code)(Amount)(Quantity) Option N :4!c//15d/3!a15d (Qualifier)(Quantity)(Currency Code)(Amount)</p> <p>Option E has also been removed as a format option available for certain codes</p> <p>Client Impact</p> <p>Clients will no longer see these Rate field format options in their messages in Sequence E of the MT564 and Sequence D of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564	Sequence E Corporate Action Options	92K Rate	PTSC	<p>Requirement 36</p> <p>Change in use of codes for format option K in the 92a Rate field. The changes are:</p> <p>CODES In option K, if Qualifier is not GRSS and Qualifier is not INTP and Qualifier is not PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): OPEN Open-dated Rate has not been established. UKWN Unknown Rate Rate is unknown by the Sender.</p> <p>CODES In option K, if Qualifier is PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): ANYA Any and All Any and all.</p> <p>Client Impact</p> <p>Citi alignment with the Usage Rule for the Rate qualifier PTSC (Percentage Sought) and the use of format option K. Clients will no longer receive the codes OPEN (Open) and UKWN (Unknown) with this qualifier and the only one allowed, where applicable, is ANYA (Any and All). Region B only</p>
MT566	Sequence D Corporate Action Confirmation (MT566)	92K Rate	Format Options	<p>Requirement 37</p> <p>Deletion of the use of codes for format option K in the 92a Rate field.</p> <p>CODES In option K, if Qualifier is PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): ANYA Any and All</p> <p>Client Impact</p> <p>Clients will no longer see this Rate field format option in their messages in Sequence D of the MT566, for qualifier PTSC (Percentage Sought), in line with the deletion of the qualifier from this field. Region B only</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT566	Sequence D Corporate Action Confirmation (MT566)	92a Rate	Format Options E and J	<p>Requirement 38</p> <p>Change in the use of codes associated with format option E in the 92a Rate field.</p> <p>CODES In option E or J, if Qualifier is TAXC and Data Source Scheme is not present, Rate Type Code must contain one of the following codes (Error code(s): K92): IMPU Imputed Tax Imputed Tax. PREC Precompte Precompte. TIER One-Tier Tax One-tier Tax.</p> <p>CODES In option E or J, if Qualifier is TAXE and Data Source Scheme is not present, Rate Type Code must contain one of the following codes (Error code(s): K92): LIDT Local Tax (DE specific 2) Local tax (ZAS pflichtige Zinsen) interest liable for interest down payment tax (proportion of gross interest per unit/interim profits that is not covered by the credit in the interest pool). WITF Withholding of Foreign Tax Rate at which the income will be withheld by the jurisdiction in which the income was originally paid, for which relief at source and/or reclaim may be possible. WITL Withholding of Local Tax Rate at which the income will be withheld by the jurisdiction in which the account owner is located, for which relief at source and/or reclaim may be possible.</p> <p>CODES In option E or J, if Qualifier is TAXE and Data Source Scheme is present, the list of available Rate Type Code is to be retrieved from the SMPG website at www.smpg.info.</p> <p>CODES In option E or J, if Data Source Scheme is not present, Rate Status must contain one of the following codes (Error code(s): K92): ACTU Actual Rate INDI Indicative Rate</p> <p>Client Impact</p> <p>Citi alignment with the use of codes for the Rate field and the use of format option E or J. Region B only</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	90a Price	Various	<p>Requirement 39</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 90a Price field. The qualifiers being deleted are:</p> <p>INDC Indicative Price Estimated price, for example, for valuation purposes. ISSU Issue Price Initial issue price of a financial instrument. MAXP Maximum Price Maximum or cap price at which a holder can bid, for example on a Dutch auction offer. MINP Minimum Price Minimum or floor price at which a holder can bid, for example on a Dutch auction offer. MRKT Market Price Last reported/known price of a financial instrument in a market</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E of the MT564 and Sequence D of the MT566, as per the SMPG DvsE enhancements.</p>
MT564	Subsequence E1a Financial Instrument Attributes	98A Date	EXPI	<p>Requirement 40</p> <p>Deletion of qualifier EXPI (Expiry Date) from the 98A Date field.</p> <p>EXPI Expiry Date Date on which an order expires or at which a privilege or offer terminates.</p> <p>Client Impact</p> <p>Clients will no longer see this qualifier in their messages in Sequence E1a of the MT564, where applicable. Region B only</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	69a Period	Various	<p>Requirement 41</p> <p>DvsE Requirement</p> <p>MT564</p> <p>Deletion of qualifiers from the 69a Period field. The qualifiers being deleted are:</p> <p>BLOK Blocking Period Period during which the security is blocked. PRIC Price Calculation Period Period during which the price of a security is determined. PWAL Period of Action Period during which the specified option, or all options of the event, remains valid, for example, offer period</p> <p>The only qualifier now valid in this field (including change in definition highlighted below) is</p> <p>TRDP Trading Period Period during which intermediate or outturn securities are tradable in a secondary market.</p> <p>MT566</p> <p>Deletion of all qualifiers from the 69a Period field. The qualifiers being deleted are:</p> <p>BLOK Blocking Period Period during which the security is blocked. PRIC Price Calculation Period Period during which the price of a security is determined. PWAL Period of Action Period during which the specified option, or all options of the event, remains valid, for example, offer period</p> <p>Deletion of all format options and associated codes from the 69a Period field. These are:</p> <p>Option A :4!c//8!n/8!n (Qualifier)(Date)(Date) Option B :4!c//8!n6!n/8!n6!n (Qualifier)(Date)(Time)(Date)(Time) Option C :4!c//8!n/4!c (Qualifier)(Date)(Date Code) Option D :4!c//8!n6!n/4!c (Qualifier)(Date)(Time)(Date Code) Option E :4!c//4!c/8!n (Qualifier)(Date Code)(Date) Option F :4!c//4!c/8!n6!n (Qualifier)(Date Code)(Date)(Time)</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	90a Price	Various	<p>Requirement 42</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 90a Price field. The qualifiers being deleted are:</p> <p>EXER Exercise Price ISSU Issue Price OFFR Generic Cash Price Received per Product PRPP Generic Cash Price Paid per Product</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements.</p>
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	90a Price	Format Options	<p>Requirement 43</p> <p>DvsE Requirement</p> <p>Deletion of format options F, J and K (K = MT564 only) from the 90a Price field and deletion of codes associated with those options</p> <p>Option F :4!c//4!c/3!a15d/4!c/15d (Qualifier)(Amount Type Code)(Currency Code)(Amount)(Quantity Type Code)(Quantity) Option J :4!c//4!c/3!a15d/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Amount)(Currency Code)(Amount) Option K :4!c//15d (Qualifier)(Index Points)</p> <p>Client Impact</p> <p>Clients will no longer see these Price field format options in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	92a Rate	Various	<p>Requirement 44</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 92a Rate field. The qualifiers being deleted are:</p> <p>CHAR Charges/Fees Rate used to calculate the amount of the charges/fees that cannot be categorised.</p> <p>EXCH Exchange Rate Rate at which one currency can be bought with another currency.</p> <p>INTR Interest Rate Annual rate of a financial instrument.</p> <p>PROR Pro-Ration Rate Proportionate allocation used for the offer.</p> <p>PTSC Percentage Sought Percentage of securities the offeror/issuer will purchase or redeem under the terms of the event. This can be a number or the term 'any and all'</p> <p>RATE Applicable Rate Rate applicable to the event announced, for example, redemption rate for a redemption event</p> <p>RDIS Reinvestment Discount Rate to Market Rate of discount for securities purchased through a reinvestment scheme as compared to the current market price of security.</p> <p>SOFE Solicitation Fee Rate Cash rate made available in an offer in order to encourage participation in the offer.</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	92a Rate	Format Options	<p>Requirement 45</p> <p>MT564</p> <p>Deletion of format options B and F from the options available for the 92a Rate field.</p> <p>Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate) Option F :4!c//3!a15d (Qualifier)(Currency Code)(Amount)</p> <p>MT566</p> <p>Deletion of format options A, B, F and K from the options available for the 92a Rate field.</p> <p>Option A :4!c//[N]15d (Qualifier)(Sign)(Rate) Option B :4!c//3!a/3!a/15d (Qualifier)(First Currency Code)(Second Currency Code)(Rate) Option F :4!c//3!a15d (Qualifier)(Currency Code)(Amount) Option K :4!c//4!c (Qualifier)(Rate Type Code)</p> <p>Deletion of codes associated with format option K</p> <p>CODES In option K, if Qualifier is PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): ANYA Any and All</p> <p>Client Impact</p> <p>Clients will no longer see these Rate field format options in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements. Region B only</p>
MT564	Subsequence E1 Securities Movement	92a Rate	PTSC	<p>Requirement 46</p> <p>Change in definition and deletion of Rate Type Codes associated with format option K in the 92a Rate field. The changes are:</p> <p>CODES In option K, if Qualifier is not PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): OPEN Open-dated Rate has not been established. UKWN Unknown Rate Rate is unknown by the Sender.</p> <p>CODES In option K, if Qualifier is PTSC, Rate Type Code must contain one of the following codes (Error code(s): K92): ANYA Any and All Any and all.</p> <p>Client Impact</p> <p>Clients will no longer see the use of format option K with rate qualifier PTSC (Percentage Sought) and use of code ANYA (Any and All) in the MT564 message in Sequence E1</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E1 Securities Movement (MT564) Subsequence D1 Securities Movement (MT566)	98a Date	Various	<p>Requirement 47</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers from the 98a Date / Time field. The qualifiers being deleted are:</p> <p>ANOU Announcement Date/Time CERT Certification Deadline Date/Time CEXD Consent Expiration Date/Time CORD Consent Record Date/Time COUC Coupon Clipping Date/Time CVPR Cover Expiration Date/Time EXPI Expiry Date/Time FDDT First Dealing Date/Time FXDT FX Rate Fixing Date/Time LOTO Lottery Date/Time MEET Meeting Date/Time PODT Protect Date/Time PROD Proration Date/Time QUOT Quotation Setting Date/Time RDTE Record Date/Time REGI Deadline to Register RESU Results Publication Date/Time SPLT Deadline to Split SUBS Subscription Cost Debit Date/Time TAXB Deadline for Tax Breakdown Instructions TSDT Trading Suspended Date/Time VALU Value Date/Time XDTE Ex-Dividend or Distribution Date/Time</p> <p>MT564 Only</p> <p>EQU Equalization Date/Time FDAT Further Detailed Announcement Date/Time MET2 Second Meeting Date/Time MET3 Third Meeting Date/Time</p> <p>MT566 Only</p> <p>UNCO Unconditional Date/ Time Date/time upon which the terms of the take-over become unconditional.</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E1 of the MT564 and Sequence D1 of the MT566, as per the SMPG DvsE enhancements.</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E2 Cash Movement (MT564) Subsequence D2 Cash Movement (MT566)	19B Amount	Various	<p>Requirement 48</p> <p>Deletion of qualifiers from the 19B Amount field. The qualifiers being deleted are:</p> <p>COUN Country, National Federal Tax ISDI Issue Discount Amount LADT Local Tax (DE specific 1) LEVY Payment Levy Tax LIDT Local Tax (DE specific 2) LOCL Local Tax LOTE Local Tax (DE specific 3) LYDT Local Tax (DE specific 4) SPCN Special Concessions SUBS Additional Subscription Costs TRAN Transfer Tax TRAX Transaction Tax</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E2 of the MT564 and Sequence D2 of the MT566</p>
MT564	Subsequence E2 Cash Movement	98B Date	PAYD	<p>Requirement 49</p> <p>Change of definition to the use of codes associated with format option B in the 98B Date / Time field.</p> <p>CODES In option B, if Qualifier is not VALU PAYD and Data Source Scheme is not present, Date Code must contain one of the following codes (Error code(s): K98): ONGO Ongoing basis Date is determined by "on going basis" process, for example "au fil de l'eau". OPEN Open-dated Date has not been established. UKWN Unknown Date Date is unknown by the Sender.</p> <p>Client Impact</p> <p>Alignment with the use of Date / Time Codes in Sequence E2 of the MT564. Qualifier PAYD (Pay Date) has been removed from the validation meaning clients may now receive codes OPEN (Open-dated) or UKWN (Unknown) with qualifier 98B where applicable in subsequence E2 of the MT564</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E2 Cash Movement (MT564) Subsequence D2 Cash Movement (MT566)	90a Price	Various	<p>Requirement 50</p> <p>DvsE Requirement</p> <p>Deletion of qualifiers associated with the 90a Price field. The qualifiers being deleted are:</p> <p>CINL Cash in Lieu of Shares Price EXER Exercise Price INDC Indicative Price ISSU Issue Price MRKT Market Price PRPP Generic Cash Price Paid per Product TDMT Taxable Amount Per Dividend/Share</p> <p>MT564 Only</p> <p>MAXP Maximum Price MINP Minimum Price</p> <p>MT566 Only</p> <p>OSUB Over-subscription Deposit Price Amount of cash required per over-subscribed share as defined by the issuer</p> <p>The only qualifier that can now be used is</p> <p>OFFR Generic Cash Price Received per Product</p> <p>Client Impact</p> <p>Clients will no longer see these qualifiers in their messages in Sequence E2 of the MT564 and Sequence D2 of the MT566, as per the SMPG DvsE enhancements.</p>



Message	Sequence	Tag	Qualifier/Code	Description
MT564	Network Validation Rule C4	Network Validation Rule C4	N/A	<p>Requirement 51</p> <p>Amendments to Conditional Rule C4</p> <p>C4</p> <p>In sequence A, if field :22F::CAEV//OTHR is present, then sequence minimum one of the sequences D or F must be present, and minimum one occurrence of field :70E::ADTX must be present in the message (that is in sequence D or F, or both) (Error code(s): E03).</p> <p>Sequence A, if field:22F::CAEV//OTHR is ... (1) Present And sequence D is ... Present And in sequence D field :70E::ADTX is ... Present Then sequence F is ... Optional And in sequence F field :70E::ADTX is ... Optional</p> <p>Sequence A, if field:22F::CAEV//OTHR is ... (1) Present And sequence D is ... Present And in sequence D field :70E::ADTX is ... Present Then sequence F is ... Mandatory And in sequence F field :70E::ADTX is ... Mandatory</p> <p>Sequence A, if field:22F::CAEV//OTHR is ... (1) Present And sequence D is ... Not Present And in sequence D field :70E::ADTX is ... NA Then sequence F is ... Mandatory And in sequence F field :70E::ADTX is ... Mandatory</p> <p>Sequence A, if field:22F::CAEV//OTHR is ... (1) Not Present Then sequence F is ... NA And in sequence F field :70E::ADTX is ... NA Then sequence F is ... NA And in sequence F field :70E::ADTX is ... NA</p> <p>Sequence A, if field:22F::CAEV//OTHR is ... (1) Not Present Then sequence F is ... NA And in sequence F field :70E::ADTX is ... NA</p> <p>Client Impact</p> <p>Citi's compliance with the amendments to Conditional Rule C4 in the MT564 may cause changes in the Sequences shown in a message (Sequence F) due to the deletion on Narrative qualifiers from Sequence D</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564	Network Validation Rule C6	Network Validation Rule C6	PAYD	<p>Requirement 52</p> <p>Amendment to Conditional Rule C6</p> <p>C6 In sequence D, if field :92J::TAXE is present, then field :92F::GRSS must be present (Error code(s): E80). In each occurrence of sequence E, if field :92J::TAXE is present, then field :92F::GRSS must be present in the same sequence occurrence(Error code(s): E80).</p> <p>Client Impact</p> <p>Citi's compliance with the amendments to Conditional Rule C6 due to the DvsE enhancements and the presence and qualifier TAXE in sequence E instead of D may mean changes to the MT564s clients receive.</p>
MT564	Network Validation Rule C8	Network Validation Rule C8	TAXC GRSS NETT	<p>Requirement 53</p> <p>Deletion of old Conditional Rule C8</p> <p>C8 In sequence D, field :92a::, the qualifier TAXC may only be repeated with letter option/s E or/and J; and the qualifiers GRSS and NETT may only be repeated with letter option J (Error code(s): E77). In each occurrence of sequence E, field :92a::, the qualifier TAXC may only be repeated with letter option/s E or/and J; and the qualifiers GRSS and NETT may only be repeated with letter option J (Error code(s): E77).</p> <p>Addition of new Conditional Rule C8</p> <p>C8 In each occurrence of sequence E, field :92a::, the qualifiers TAXC, GRSS and NETT may only be repeated with letter option J (Error code(s): E77).</p> <p>Client Impact</p> <p>Citi's compliance with the removal of the old Conditional Rule C8 and the implementation of the new Conditional Rule C8 in the MT564</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564	Network Validation Rule C9	Network Validation Rule C9	N/A	<p>Requirement 54</p> <p>Deletion of old Conditional Rule C9</p> <p>C9 In sequence D: if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different, if field :92E::TAXC or/and :92J::TAXC is/are present more than once, then for each occurrence of field :92a::TAXC, the Rate Type Code must be different, if field:92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different, if field :92J: TAXE is present more than once, then for each occurrence of field :92J: TAXE, the Rate Type Code must be different (Error code(s): E78). In each occurrence of sequence E: if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different, if field :92E::TAXC or/and :92J::TAXC is/are present more than once, then for each occurrence of field :92a::TAXC, the Rate Type Code must be different, if field:92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different, if field :92E::TAXE or/and :92J: TAXE is/are present more than once, then for each occurrence of field :92a: TAXE, the Rate Type Code must be different(Error code(s): E78).</p> <p>Addition of new Conditional Rule C9</p> <p>C9 In each occurrence of sequence E: if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different, if field :92J::TAXC is present more than once, then for each occurrence of field :92J::TAXC, the Rate Type Code must be different, if field :92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different, if field :92J: TAXE is present more than once, then for each occurrence of field :92J: TAXE, the Rate Type Code must be different (Error code(s): E78).</p> <p>Client Impact</p> <p>Citi's compliance with the removal of the old Conditional Rule C8 and the implementation of the new Conditional Rule C9 in the MT564</p>



Message	Sequence	Tag	Qualifier/Code	Description
MT564	Network Validation Rule C17	Network Validation Rule C17	N/A	<p>Requirement 55</p> <p>Addition of new Conditional Rule C17</p> <p>C17 If in all occurrences of sequence E, subsequence E1 and subsequence E2 are not present, then in sequence D field :98a::PAYD is optional, in all other cases, field :98a::PAYD, in sequence D, is not allowed (Error code(s): E24).</p> <p>If sequence D is ... Present And (in the message) subsequence E1 is ... Present And (in the message) subsequence E2 is ... Present Then in sequence D, field :98a::PAYD is ... Not allowed</p> <p>If sequence D is ... Present And (in the message) subsequence E1 is ... Present And (in the message) subsequence E2 is ... Not Present Then in sequence D, field :98a::PAYD is ... Not allowed</p> <p>If sequence D is ... Present And (in the message) subsequence E1 is ... Not Present And (in the message) subsequence E2 is ... Present Then in sequence D, field :98a::PAYD is ... Not allowed</p> <p>If sequence D is ... Present And (in the message) subsequence E1 is ... Not Present And (in the message) subsequence E2 is ... Not Present Then in sequence D, field :98a::PAYD is ... Optional</p> <p>If sequence D is ... Not Present And (in the message) subsequence E1 is ... NA And (in the message) subsequence E2 is ... NA Then in sequence D, field :98a::PAYD is ... NA</p> <p>Client Impact</p> <p>Citi's compliance with the implementation of the new Conditional Rule C17 in the MT564</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT566	Network Validation Rule C3	Network Validation Rule C3	N/A	<p>Requirement 56</p> <p>Deletion of old Conditional Rule C3</p> <p>C3 In sequence C, field :92a::, the qualifier TAXC may only be repeated with letter option/s E or/and J; and the qualifiers GRSS and NETT may only be repeated with letter option J (Error code(s): E77). In sequence D, field :92a::, the qualifier TAXC may only be repeated with letter option/s E or/and J; and the qualifiers GRSS and NETT may only be repeated with letter option J (Error code(s): E77).</p> <p>Addition of new conditional Rule C3</p> <p>C3 In sequence D, field :92a::, the qualifiers TAXC, GRSS and NETT may only be repeated with letter option J (Error code(s): E77).</p> <p>Client Impact</p> <p>Citi's compliance with the removal of the old Conditional Rule C3 and the implementation of the new Conditional Rule C3 in the MT566</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT566	Network Validation Rule C4	Network Validation Rule C4	TAXC GRSS NETT	<p>Requirement 57</p> <p>Deletion of old Conditional Rule C4</p> <p>C4</p> <p>In sequence C:</p> <p>if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different,</p> <p>if field :92E::TAXC or/and :92J::TAXC is/are present more than once, then for each occurrence of field :92a::TAXC, the Rate Type Code must be different,</p> <p>if field:92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different,</p> <p>if field :92J: TAXE is present more than once, then for each occurrence of field :92J: TAXE, the Rate Type Code must be different (Error code(s): E78).</p> <p>In sequence D:</p> <p>if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different,</p> <p>if field :92E::TAXC or/and :92J::TAXC is/are present more than once, then for each occurrence of field :92a::TAXC, the Rate Type Code must be different,</p> <p>if field:92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different,</p> <p>if field :92E::TAXE or/and :92J: TAXE is/are present more than once, then for each occurrence of field :92a: TAXE, the Rate Type Code must be different(Error code(s): E78).</p> <p>Addition of new Conditional Rule C4</p> <p>C4 In sequence D: if field :92J: GRSS is present more than once, then for each occurrence of field :92J: GRSS, the Rate Type Code must be different,</p> <p>if field :92J::TAXC is present more than once, then for each occurrence of field :92J::TAXC, the Rate Type Code must be different,</p> <p>if field:92J: NETT is present more than once, then for each occurrence of field :92J: NETT, the Rate Type Code must be different,</p> <p>if field :92J: TAXE is present more than once, then for each occurrence of field :92J: TAXE, the Rate Type Code must be different (Error code(s): E78).</p> <p>Client Impact</p> <p>Citi's compliance with the removal of the old Conditional Rule C4 and the implementation of the new Conditional Rule C4 in the MT566</p>



Message	Sequence	Tag	Qualifier/Code	Description
MT566	Network Validation Rule C7	Network Validation Rule C7	TAXE	<p>Requirement 58</p> <p>Deletion of old Conditional Rule C7</p> <p>C7 In sequence C, if field :92J::TAXE is present, then field :92F::GRSS must be present(Error code(s): E80). In sequence D, if field :92J::TAXE is present, then field :92F::GRSS must be present (Error code(s): E80).</p> <p>Addition of new Conditional Rule C7</p> <p>C7 In sequence D, if field :92J::TAXE is present, then field :92F::GRSS must be present (Error code(s): E80).</p> <p>Client Impact</p> <p>Citi's compliance with the removal of the old Conditional Rule C7 and the implementation of the new Conditional Rule C7 in the MT566</p>
MT567	Subsequence A2 Status	25D	ESTA	<p>Requirement 59</p> <p>Deletion of qualifier ESTA (Corporate Action Event Stage) from the list of qualifiers in the 25D Status field</p> <p>ESTA Corporate Action Event Stage Stage in the corporate action event life cycle.</p> <p>Deletion of codes associated with qualifier ESTA. The codes being deleted are:</p> <p>PWAL Period of Action SUAP Subject to Approval APPD Approved UNAC Unconditional as to Acceptance WHOU Wholly Unconditional CLDE Closed/Deactivated LAPS Lapsed</p> <p>Changes to Conditional Rule C4 also apply due to the deletion of the code.</p> <p>Client Impact</p> <p>Citi will no longer, where applicable, show the Event Status (ESTA) status updates on the MT567 message sent to clients.</p>



Message	Sequence	Tag	Qualifier/Code	Description
MT567	Subsequence A2 Status	25D	NOIN	<p>Requirement 60</p> <p>Deletion of code NOIN (No Instruction) from qualifier IPRC (Instruction Processing Status) in the 25D Status field</p> <p>NOIN No Instruction No/incomplete instruction was received for the CA event. No further processing has been carried out.</p> <p>Changes to Conditional Rule C2 also apply due to the deletion of the code.</p> <p>Client Impact</p> <p>Citi will no longer, where applicable, show the Instruction Processing status code NOIN (No Instruction) on the MT567 message sent to clients.</p>
MT567	Sequence B Corporate Action Details	19B	LADT LIDT LOTE LYDT	<p>Requirement 61</p> <p>Deletion of qualifiers from the 19B Amount field. The qualifiers being deleted are:</p> <p>LADT Local Tax (DE specific 1) LIDT Local Tax (DE specific 2) LOTE Local Tax (DE specific 3) LYDT Local Tax (DE specific 4)</p> <p>Client Impact</p> <p>Citi will no longer show the Local Tax Amount qualifiers in the MT567 message sent to clients, where applicable.</p>
MT567	Sequence C Additional Information	70E	COMP INCO	<p>Requirement 62</p> <p>Deletion of qualifiers INCO (Information Conditions) and COMP (Information to be Complied With) from the 70E Narrative field</p> <p>COMP Information to be Complied with Provides information conditions to the account owner that are to be complied with, for example, not open to US/Canadian residents, QIB or SIL to be provided. INCO Information Conditions Provides conditional information related to the event, for example, an offer is subject to 50% acceptance, the offeror allows the securities holder to set some conditions.</p> <p>Client Impact</p> <p>Citi will no longer show the Narrative qualifiers COMP (Information to be Complied With) and INCO (Information Conditions) in the MT567 message sent to clients, where applicable. Region B only</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence B2 Account Information (MT564) Sequence B Underlying Securities (MT566)	70E	COMP INCO	<p>Requirement 63</p> <p>Addition of qualifiers AFFB (Affected Balance) and UNAF (Unaffected Balance) to the 93a Balance field with format options B and C</p> <p>AFFB Affected Balance Balance that has been affected by the process run through the event. UNAF Unaffected Balance Balance that has not been affected by the process run through the event.</p> <p>Client Impact</p> <p>Clients may now receive the Affected Balance and Unaffected Balance (in conjunction with the Total Eligible Balance) on their MT564 and MT566 messages (where applicable). Region C only</p>
MT564 MT566	Sequence E Corporate Action Options (MT564) Sequence D Corporate Action Confirmation (MT566)	22F	UKWN	<p>Requirement 64</p> <p>Addition of code UKWN (Unknown) to qualifier DISF (Disposition of Fractions Indicator) in the 22F Indicator field.</p> <p>UKWN Unknown Characteristics of the disposition of fractions are unknown.</p> <p>Client Impact</p> <p>Clients may now receive the indicator code UKWN to report an unknown Disposition of Fractions with qualifier DISF their MT564 and MT566 messages (where applicable). Region C only</p>
MT564 MT566	Subsequence E2 Cash Movement (MT564) Subsequence D2 Cash Movement (MT566)	22F	ITYP	<p>Requirement 65</p> <p>Addition of qualifiers ITYP (Type of Income) to the 22F Indicator field.</p> <p>ITYP Type of Income Specifies the type of income.</p> <p>Client Impact</p> <p>Clients may now receive the Type of Income indicator codes in their MT564 and MT566 messages. The Type of Income codes used will be available on www.smpg.info once published. The format of the field will be :22F::ITYP/IRSX/xxxx where xxxx represents the Income Code. Region C only</p>

Message	Sequence	Tag	Qualifier/Code	Description
MT564 MT566	Subsequence E2 Cash Movement (MT564) Sequence D2 Cash Movement (MT566)	97E	CASH	<p>Requirement 66</p> <p>Addition of format option E (Qualifier)(International Bank Account Number) to the 97a Cash Account field</p> <p>Option E :4!c//34x (Qualifier)(International Bank Account Number)</p> <p>The format option E can be used with the following qualifiers to indicate the IBAN number:</p> <p>CASH Cash Account</p> <p>Client Impact</p> <p>Within the MT564 and MT566 messages, where applicable, the CASH account field may now contain the IBAN cash account number indicated by format option E (:97E:::CASH//). Region B only</p>