### SWIFT Change Request

**SWIFT Change Request ID:** CR-001321

**Overview**
Addition of a new Research Fee Amount to field 19A

**RSCH Research Fee**
Charge or commission paid by the investor to a distributor/intermediary or other service provider for the provision of financial research.

The Research Fee has been added as part of MiFID II requirements to separate out broker fees/commission from research fees. The Broker Commission will remain as field:19A::EXEC but research fees will now be split out into the RSCH amount qualifier.

**Req 1.0**

<table>
<thead>
<tr>
<th>SWIFT Message</th>
<th>Nature of Change</th>
<th>SWIFT Message Sample (Future State)</th>
<th>SWIFT Message Sample (Current State)</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT515</td>
<td>Optional Addition</td>
<td>D3 AMT</td>
<td>D3 AMT</td>
</tr>
<tr>
<td>MT513</td>
<td>Optional Addition</td>
<td>D3 AMT</td>
<td>D3 AMT</td>
</tr>
</tbody>
</table>

**Where Research fees are applicable and received in to Citi, the Research Fee will be present on the MT515 and MT513 outbound messages from Citi to the client**
<table>
<thead>
<tr>
<th>Settlements</th>
<th>SWIFT Messages Affected</th>
<th>Mandatory / Optional / Definition Change</th>
<th>Nature of Change</th>
<th>Client Impact</th>
<th>Message Sample (Future State)</th>
<th>Message Sample (Current State)</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Reg 2.0</strong></td>
<td>MT508 Optional Addition</td>
<td>B INFOSET</td>
<td>SWIFT Change Request ID: CR 001300 / CR 001317</td>
<td></td>
<td>This will be no impact to clients as CAEV not currently supported by Citi in a MT508</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT540</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT541</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT542</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT543</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT544</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT545</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT546</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT547</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT548</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td>MT578</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td>N/A as field not currently supported by Citi</td>
<td>N/A as field not currently supported by Citi</td>
</tr>
<tr>
<td><strong>Reg 2.1</strong></td>
<td>MT508 Optional Addition</td>
<td>B INFOSET</td>
<td>SWIFT Change Request ID: CR 001321</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT540</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT541</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT542</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT543</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT544</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT545</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT546</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT547</td>
<td>E3 AMT</td>
<td>E3 AMT</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT548</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MT578</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
### Req 2.2

<table>
<thead>
<tr>
<th>MT538</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT540</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT541</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT542</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT543</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT544</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT545</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT546</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT547</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT548</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT578</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
</tbody>
</table>

**SWIFT Change Request ID:** CR 001295

**Overview**

Addition of a new Settlement Transaction Type code to field 22F

**Requirement**

Addition of a new Settlement Transaction Type code :22F::SETR//SWIT

**SWIFT Switch From**

Transaction is a change of an investment from one sub-fund to another sub-fund.

<table>
<thead>
<tr>
<th>MT542</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT543</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT544</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT545</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT546</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT547</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT548</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT578</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
</tbody>
</table>

**Requirement**

Addition of a new Settlement Transaction Type code :22F::SETR//SWIT

SWIFT Switch To

Transaction is a change of an investment from one sub-fund to another sub-fund.

### Req 2.3

<table>
<thead>
<tr>
<th>MT538</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT540</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT541</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT542</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT543</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT544</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT545</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT546</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT547</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT548</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT578</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
</tbody>
</table>

**SWIFT Change Request ID:** CR 001295

**Overview**

Addition of a new Settlement Transaction Type code to field 22F

**Requirement**

Addition of a new Settlement Transaction Type code :22F::SETR//SWIT

**SWIFT Switch From**

Transaction is a change of an investment from one sub-fund to another sub-fund.

<table>
<thead>
<tr>
<th>MT542</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT543</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT544</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT545</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT546</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT547</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT548</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
<tr>
<td>MT578</td>
<td>Optional Addition</td>
<td>E</td>
</tr>
</tbody>
</table>

**Requirement**

Addition of a new Settlement Transaction Type code :22F::SETR//SWIT

SWIFT Switch To

Transaction is a change of an investment from one sub-fund to another sub-fund.

The new Settlement Transaction Type Code is only expected when related to Switch From transactions in Fund Accounting. Citi is not expecting this code to be used for Custody related market transactions.

If Citi receive this new code, the information will be accepted but ignored and the settlement instruction will be processed as a normal settlement instruction.

Citi do not expect to receive this code on MT578 Settlement Allegement messages but if it is, it will be accepted and played out to clients.

The new Settlement Transaction Type Code is only expected when related to Switch To transactions in Fund Accounting. Citi is not expecting this code to be used for Custody related market transactions.

If Citi receive this new code, the information will be accepted but ignored and the settlement instruction will be processed as a normal settlement instruction.

Citi do not expect to receive this code on MT578 Settlement Allegement messages but if it is, it will be accepted and played out to clients.
<table>
<thead>
<tr>
<th>Client Impact</th>
<th>Message Sample (Future State)</th>
<th>Message Sample (Current State)</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Overview</strong></td>
<td>Additon of Corporate Action Event Type Code TNPD, Tax-Non-Distributed Proceeds, to the Corporate Action Event Type Indicator field 22F</td>
<td>N/A as wasn't available</td>
</tr>
<tr>
<td><strong>Requirement</strong></td>
<td>Additon of Corporate Action Event Type Code TNPD, Tax-Non-Distributed Proceeds</td>
<td></td>
</tr>
<tr>
<td><strong>TNPD Tax-Non-Distributed Proceeds</strong></td>
<td>Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.</td>
<td></td>
</tr>
<tr>
<td><strong>This is a new additional code and does not impact the message structure.</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>Corporate Action Event Type code TNPD is available for use on the MT536 and MT537 when applicable to a transaction. We don't expect this to be used though as the movements associated with a TNPD event are cash movements (which wouldn't be applicable to a MT536 and MT537)</strong></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>This will be no impact to clients on the MT538 as CAEV not currently supported by Citi in that statement</strong></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**MT536**

<table>
<thead>
<tr>
<th>Requested Change ID: CI 0012205</th>
<th>SWIFT Change Request ID: CR 001300 / CI 001317</th>
<th>SWIFT Change Request ID: CR 001300 / CI 001317</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Overview</strong></td>
<td>Additon of a new Settlement Transaction Type code to field 22F</td>
<td>Additon of a new Settlement Transaction Type code to field 22F</td>
</tr>
<tr>
<td><strong>Requirement</strong></td>
<td>Additon of a new Settlement Transaction Type code:22F-SETTR/SWIF</td>
<td>Additon of a new Settlement Transaction Type code:22F-SETTR/SWIF</td>
</tr>
<tr>
<td><strong>SWIFT</strong></td>
<td>SWIFT Change from Transaction is a change of an investment from one sub-fund to another sub-fund</td>
<td>SWIFT Change from Transaction is a change of an investment from one sub-fund to another sub-fund</td>
</tr>
<tr>
<td>If a client instructs the new SWIF settlement transaction type code on their settlement instruction, Citi will play this back on the MT536 and MT537. If the SWIF settlement transaction type code is received on a MT537, Citi will also play this code out on the MT586 and MT537 when applicable to a transaction. We don't expect this to be used though as the movements associated with a TNPD event are cash movements (which wouldn't be applicable to a MT536 and MT537)</td>
<td>If a client instructs the new SWIF settlement transaction type code on their settlement instruction, Citi will play this back on the MT536 and MT537. If the SWIF settlement transaction type code is received on a MT537, Citi will also play this code out on the MT586 and MT537 when applicable to a transaction. We don't expect this to be used though as the movements associated with a TNPD event are cash movements (which wouldn't be applicable to a MT536 and MT537)</td>
<td></td>
</tr>
</tbody>
</table>

**MT536**

<table>
<thead>
<tr>
<th>Requested Change ID: CI 0012205</th>
<th>SWIFT Change Request ID: CR 001300 / CI 001317</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>Overview</strong></td>
<td>Additon of a new Settlement Transaction Type code to field 22F</td>
</tr>
<tr>
<td><strong>Requirement</strong></td>
<td>Additon of a new Settlement Transaction Type code to field 22F</td>
</tr>
<tr>
<td><strong>SWIFT</strong></td>
<td>SWIFT Change from Transaction is a change of an investment from one sub-fund to another sub-fund</td>
</tr>
</tbody>
</table>
Req 3.1

MT537  Optional Addition  B2b & C2

TRANSDET

MT538  N/A  N/A

MT586  Optional Addition  B5

SETDET

Overview
Addition of a new Settlement Transaction Type code to field 22F

Requirement
Addition of a new Settlement Transaction Type code :22F::SETR//SWIF

SWIF Switch From
Transaction is a change of an investment from one sub-fund to another sub-fund.

If a client instructs the new SWIF settlement transaction type code on their settlement instruction, Citi will play this back on the MT536 and MT537.

If the SWIF settlement transaction type code is received on a MT578 allegement transaction, Citi will also play this code out on the MT586 Statement of Settlement Allegements

The new Settlement Transaction Type Code is only expected when related to Switch To transactions in Fund Accounting. Citi is not expecting this code to be used for Custody related market transactions.
### SWIFT Change Request ID: CR 061295

**Overview**
Addition of a new Settlement Transaction Type code to field 22F.

**Requirement**
Addition of a new Settlement Transaction Type code :22F::SETR//SWIT

**SWIFT Switch To**
Transaction is a change of an investment from one sub-fund to another sub-fund.

---

<table>
<thead>
<tr>
<th>MT535</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT536</td>
<td>Optional Addition</td>
<td>Bla2</td>
</tr>
<tr>
<td></td>
<td></td>
<td>TRANSDET</td>
</tr>
<tr>
<td>MT537</td>
<td>Optional Addition</td>
<td>B2b &amp; C2</td>
</tr>
<tr>
<td></td>
<td></td>
<td>TRANSDET</td>
</tr>
<tr>
<td>MT538</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>MT586</td>
<td>Optional Addition</td>
<td>B5</td>
</tr>
<tr>
<td></td>
<td></td>
<td>SETDET</td>
</tr>
</tbody>
</table>

---

If a client instructs the new SWIFT settlement transaction type code on their settlement instruction, Citi will play this back on the MT536 and MT537.

If the SWIFT settlement transaction type code is received on a MT578 allegement transaction, Citi will also play this code out on the MT586.

**Statement of Settlement Allegements**

The new Settlement Transaction Type Code is only expected when related to Switch To transactions in Fund Accounting. Citi is not expecting this code to be used for Custody related market transactions.
### Overview

Addition of Corporate Action Event Type Code TNDP, Tax-On-Nondistributed Proceeds to field 22F with qualifier CAEV (22F:CAEV/TNDP) to the MT564, MT566 and MT568, new Indicator qualifier TNDP, Tax-On-Nondistributed Proceeds Indicator, and associated codes in field 22F to the MT564 and MT566, addition of new Amount qualifier DEEM, Deemed Amount, to field 19B Amount and addition of new Rate qualifier DEEM, Deemed Rate, and associated codes to the 92a Rate field to the MT564 and MT566.

### Requirement

Addition of Corporate Action Event Type Code TNDP, Tax-On-Nondistributed Proceeds to field 22F with qualifier CAEV (22F:CAEV/TNDP) to the MT564, MT566 and MT568 (Sequence A).

**TNDP Tax On Non-Distributed Proceeds**

Taxable component on non-distributed proceeds, for example, Australian deemed income or US 871m income regulation.

### What we are expecting for a TNDP event, if we ever get one, is it will be a tax debit event where taxable non-resident clients will be debited for a tax liability in respect of a distribution that was not paid.

### Example.

```
Option A: R(p)(/OS)(
Option F: R(p)(/OR)(
```

The new TNDP event is a payment which is broadly the difference of withholding taxes based on the deemed payment being an actual payment (which it isn’t) and there will actually be a cash movement in relation to these events (i.e. client will be debited a withholding tax amount).

### Message Sample (Future State)

**MT564**

<table>
<thead>
<tr>
<th>Req 4.0</th>
<th>MT564</th>
<th>Optional Addition</th>
</tr>
</thead>
<tbody>
<tr>
<td>A GENL</td>
<td>0 CADET</td>
<td>E2 CASHMOVE</td>
</tr>
</tbody>
</table>

**MT565**

| N/A | N/A | N/A |

**MT566**

<table>
<thead>
<tr>
<th>Optional Addition</th>
</tr>
</thead>
<tbody>
<tr>
<td>A GENL</td>
</tr>
</tbody>
</table>

**MT566**

| N/A | N/A | N/A |

| WEISSLEG:CORP | IRSX in the United States. |

If Qualifier is TNDP, Data Source Scheme must be used, for example, IRS in the United States.

Addition of new Indicator qualifier TNDP, Tax-On-Nondistributed Proceeds Indicator, and associated codes in field 22F to the MT564 and MT568 (Sequence A).

TNDP Tax On Non-Distributed Proceeds Indicator

Specifies the tax regulation being attributed to the non-distributed proceeds event.

Codes:

- F: Qualifier is TNDP, Data Source Scheme must be used, for example, IRS in the United States.

Addition of new Amount qualifier DEEM, Deemed Amount, to field 19B Amount in the MT564 and MT566 (Sequences E2 and E3, respectively).

DEEM Deemed Amount

Amount of proceeds which is not actually paid to the security holder but on which withholding tax is applicable.

Addition of new Rate qualifier DEEM, Deemed Rate, and associated codes to the 92a Rate field.

DEEM Deemed Rate

Rate applied for the calculation of deemed proceeds which are not paid to security holders but on which withholding tax is applicable.

The format options available are 92A, F, J, K or R.

Option A: R(p)(/OS)(
Option F: R(p)(/OR)(

`MT564 (DCC Clients)`

| 16R:GENL | 20C:COAF/AU105473915 |
| 20C:SEME/2B8D98DC6E62253A |
| 23G:REIT |
| 22F:CAEV/TNDP |
| 22F:CAVR/MAND |
| 22F:PREPITY/2016072914333 |
| 23G:PROC/CORP |
| 16S:CADETL |
| 16S:CASHMOVE |

**MT565**

| SWIFT Change Request ID: CR CR001300 and CR001317 |
| Corporate Action Event Type Code TNDP, Tax-On-Nondistributed Proceeds to field 22F with qualifier CAEV (22F:CAEV/TNDP) to the MT564, MT566 and MT568, new Indicator qualifier TNDP, Tax-On-Nondistributed Proceeds Indicator, and associated codes in field 22F to the MT564 and MT566, addition of new Amount qualifier DEEM, Deemed Amount, to field 19B Amount and addition of new Rate qualifier DEEM, Deemed Rate, and associated codes to the 92a Rate field to the MT564 and MT566. |

**Message Sample (Current State)**

N/A as Not Currently Available
### MT567

| Option A: 4c//[N]15d (Qualifier)(Sign)(Rate) |
| Option R: 4c//3c//4c//15d (Qualifier)(Data Source Scheme)(Rate Type Code)(Rate) |

The field is repetitive, in line with Network Validation Rules C7 and C8 (MT564) and C3 and C4 (MT566) which have been updated to reflect the new qualifier (see relevant KSR).

Update to the Code use definition for format option 92K due to the addition of DEEM.

#### CODES

In option K, if Qualifier is ATAX or Qualifier is CHAR or Qualifier is EQUL or Qualifier is IRSC or Qualifier is INCE or Qualifier is TNDP or Qualifier is TAKC or Qualifier is TAXR or Qualifier is TINR or Qualifier is TNPR or Qualifier is TNRD or Qualifier is WITL or Qualifier is DEDI, Rate Type Code must contain the following code (Error code(s): K92): UKWN Unknown Rate Rate is unknown by the sender or has not been established.

Addition of Rate Type Codes for use with DEEM when the format option is 92A or 92R.

#### CODES

In option J or R, if Qualifier is DEEM and Data Source Scheme is not present, Rate Type Code must contain one of the following codes (Error code(s): K92):
- DEDI Deemed Dividend Proceeds
- DEFP Deemed Fund Proceeds
- DEDI Deemed Interest Proceeds
- DEDI Deemed Royalties Proceeds

Deemed rate of proceeds attributed to the security holder.

Addition of Corporate Action Event Type Code TNDP, Tax On Non-Distributed Proceeds to field 22F with qualifier CAEV.

The new TNDP event is a payment which is broadly the difference in relation to these events (ie clients will be debited a withholding tax of withholding taxes based on the deemed payment being an actual payment paid to security holders but on which withholding tax is applicable. That difference is a deemed payment amount and is generally a debit paid.

What we are expecting for a TNDP event, if we ever get one, is it will be a tax debit event where taxable non-resident clients will be be a tax debit event where taxable non-resident clients will be

The field is repetitive, in line with Network Validation Rules C7 and C8 (MT564) and C3 and C4 (MT566) which have been updated to reflect the new qualifier (see relevant KSR).

#### Update to the Code use definition for format option 92K due to the addition of DEEM.

#### CODES

In option K, if Qualifier is ATAX or Qualifier is CHAR or Qualifier is EQUL or Qualifier is IRSC or Qualifier is INCE or Qualifier is TNDP or Qualifier is TAKC or Qualifier is TAXR or Qualifier is TINR or Qualifier is TNPR or Qualifier is TNRD or Qualifier is WITL or Qualifier is DEDI, Rate Type Code must contain the following code (Error code(s): K92): UKWN Unknown Rate Rate is unknown by the sender or has not been established.

Addition of Rate Type Codes for use with DEEM when the format option is 92A or 92R.

#### CODES

In option J or R, if Qualifier is DEEM and Data Source Scheme is not present, Rate Type Code must contain one of the following codes (Error code(s): K92):
- DEDI Deemed Dividend Proceeds
- DEFP Deemed Fund Proceeds
- DEDI Deemed Interest Proceeds
- DEDI Deemed Royalties Proceeds

Deemed rate of proceeds attributed to the security holder.

Addition of Corporate Action Event Type Code TNDP, Tax On Non-Distributed Proceeds to field 22F with qualifier CAEV.

The new TNDP event is a payment which is broadly the difference in relation to these events (ie clients will be debited a withholding tax of withholding taxes based on the deemed payment being an actual payment paid to security holders but on which withholding tax is applicable. That difference is a deemed payment amount and is generally a debit paid.

What we are expecting for a TNDP event, if we ever get one, is it will be a tax debit event where taxable non-resident clients will be be a tax debit event where taxable non-resident clients will be
### SWIFT Change Request ID: CR CR001300 and CR001317 (contd)

#### Overview
See above

#### Requirement
Update in the definition of Network Validation Rule C7 (only parts applicable to this KBR have been highlighted, with the exception of removed items):

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C7</td>
<td>In each occurrence of sequence E and subsequence E2:</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::GRSS cannot appear more than once, and field :92H::GRSS cannot appear more than once and only one of the fields :92F::GRSS, :92H::GRSS and :92E::GRSS may be present.</td>
</tr>
<tr>
<td></td>
<td>• if field :92F::NETT cannot appear more than once, and field :92H::NETT cannot appear more than once and only one of the fields :92F::NETT, :92H::NETT and :92E::NETT may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92A::TAXR cannot appear more than once, and field :92F::DEEM cannot appear more than once and only one of the fields :92A::TAXR, :92F::DEEM and :92E::DEEM may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92A::ENTL cannot appear more than once, and field :92F::DEEM cannot appear more than once and only one of the fields :92A::ENTL, :92F::DEEM and :92E::DEEM may be present.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C8</td>
<td>In each occurrence of sequence E and subsequence E2:</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::GRSS is present more than once, then for each occurrence of field :92J::GRSS, the Rate Type Code must be different.</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::NETT is present more than once, then for each occurrence of field :92J::NETT, the Rate Type Code must be different.</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::TAXR is present more than once, then for each occurrence of field :92J::TAXR, the Rate Type Code must be different.</td>
</tr>
</tbody>
</table>

#### A GENL

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C9</td>
<td>In each occurrence of sequence D and subsequence D2:</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::GRSS cannot appear more than once and field :92H::GRSS cannot appear more than once and only one of the fields :92F::GRSS and :92H::GRSS may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92J::NETT cannot appear more than once and only one of the fields :92F::NETT and :92H::NETT may be present.</td>
</tr>
</tbody>
</table>

### SWIFT Change Request ID: CR CR001300 and CR001317 (contd)

#### Overview
See above

#### Requirement
Update in the definition of Network Validation Rule C3 (only parts applicable to this KBR have been highlighted, with the exception of removed items):

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C3</td>
<td>In each occurrence of sequence D and subsequence D2:</td>
</tr>
<tr>
<td></td>
<td>• field :92I::GRSS cannot appear more than once and field :92H::GRSS cannot appear more than once and only one of the fields :92F::GRSS and :92H::GRSS may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92I::NETT cannot appear more than once and only one of the fields :92F::NETT and :92H::NETT may be present.</td>
</tr>
</tbody>
</table>

### SWIFT Change Request ID: CR CR001300 and CR001317 (contd)

#### Overview
See above

#### Requirement
Update in the definition of Network Validation Rule C7 (only parts applicable to this KBR have been highlighted, with the exception of removed items):

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C7</td>
<td>In each occurrence of sequence E and subsequence E2:</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::GRSS cannot appear more than once, and field :92H::GRSS cannot appear more than once and only one of the fields :92F::GRSS, :92H::GRSS and :92E::GRSS may be present.</td>
</tr>
<tr>
<td></td>
<td>• if field :92F::NETT cannot appear more than once, and field :92H::NETT cannot appear more than once and only one of the fields :92F::NETT, :92H::NETT and :92E::NETT may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92A::TAXR cannot appear more than once, and field :92F::DEEM cannot appear more than once and only one of the fields :92A::TAXR, :92F::DEEM and :92E::DEEM may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92A::ENTL cannot appear more than once, and field :92F::DEEM cannot appear more than once and only one of the fields :92A::ENTL, :92F::DEEM and :92E::DEEM may be present.</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C8</td>
<td>In each occurrence of sequence E and subsequence E2:</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::GRSS is present more than once, then for each occurrence of field :92J::GRSS, the Rate Type Code must be different.</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::NETT is present more than once, then for each occurrence of field :92J::NETT, the Rate Type Code must be different.</td>
</tr>
<tr>
<td></td>
<td>• if field :92J::TAXR is present more than once, then for each occurrence of field :92J::TAXR, the Rate Type Code must be different.</td>
</tr>
</tbody>
</table>

### SWIFT Change Request ID: CR CR001300 and CR001317 (contd)

#### Overview
See above

#### Requirement
Update in the definition of Network Validation Rule C3 (only parts applicable to this KBR have been highlighted, with the exception of removed items):

<table>
<thead>
<tr>
<th>Sequence ID</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>C3</td>
<td>In each occurrence of sequence D and subsequence D2:</td>
</tr>
<tr>
<td></td>
<td>• field :92I::GRSS cannot appear more than once and field :92H::GRSS cannot appear more than once and only one of the fields :92F::GRSS and :92H::GRSS may be present.</td>
</tr>
<tr>
<td></td>
<td>• field :92I::NETT cannot appear more than once and only one of the fields :92F::NETT and :92H::NETT may be present.</td>
</tr>
</tbody>
</table>
**MT564 Conditional Network Validation Rules**

**SWIFT Change Request ID:** CR001303

**Overview**

Add a new network validated rule which applies to the stock lending deadline qualifier BORD.

To remove inconsistencies in the number of occurrences that are allowed for some of the format options. This fully aligns the restrictions that are applied in ISO 15022 and ISO 20022.

**Requirement**

Addition of Network Validation Rule C21

C21 In each occurrence of sequence E, field 98A:BORD cannot appear more than once, field 98B:BORD cannot appear more than once, field 98C:BORD cannot appear more than once and field 988:BORD cannot appear more than once and only one of the fields 98A:BORD, 98B:BORD, 98C:BORD and 988:BORD may be present (Error code(s): E76).

Addition of Network Validation Rules C22

In each occurrence of sequence E, if field 989:BORD is present more than once, then for each occurrence of field 989:BORD, the identifier Code must be different.

**MT565 N/A N/A**

**MT566 Sequence E**

1. **16S:CADETL**
2. **98A::PAYD//20170214**
3. **97A::CASH//00001234567**
4. **13A::CAON//001**
5. **16R:ACCTINFO**
6. **35B:ISIN AU000000WFD0**
7. **25D::PROC//COMP**
8. **23G:REPE**

**C8** In each occurrence of subsequence D1 and subsequence D2, field 98K::BORD cannot appear more than once and only one of the fields 98A::BORD, 982::BORD and 983::BORD may be present (Error code(s): E77).

**C9** In sequence D and in each occurrence of subsequence D2:

- 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 92R::TAXR is present more than once, then for each occurrence of field 92R::TAXR, the Rate Type Code must be different.
- 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 92R::DEEM is present more than once, then for each occurrence of field 92R::DEEM, the Rate Type Code must be different.

**C10** In each occurrence of sequence E, field 92J::TAXC cannot appear more than once and only one of the fields 92A::TAXC, 92B::TAXC, 92C::TAXC and 92D::TAXC may be present (Error code(s): E78).

**C11** If field 92J::TAXC is present more than once, then for each occurrence of field 92J::TAXC, the Rate Type Code must be different.

**C12** In each occurrence of sequence E, field 92R::TAXR cannot appear more than once and only one of the fields 92A::TAXR, 92B::TAXR, 92C::TAXR and 92D::TAXR may be present (Error code(s): E78).

**C13** If field 92R::TAXR is present more than once, then for each occurrence of field 92R::TAXR, the Rate Type Code must be different.

**C14** In each occurrence of sequence E and subsequence E2:

- If field 98A::TAXR is present more than once and only one of the fields 98A::TAXR, 98B::TAXR and 98C::TAXR may be present.
- If field 98A::TAXR and 98F::TAXR may be present.
- If field 98A::TAXR, 98F::TAXR and 98K::TAXR may be present.
- If field 98F::TAXR cannot appear more than once and field 988:BORD may be present.

**MT567 N/A N/A**

**Common**

- **MT564 Sequence E**
  1. **16S:CADETL**
  2. **98A::PAYD//20170214**
  3. **97A::CASH//00001234567**
  4. **13A::CAON//001**
  5. **16R:ACCTINFO**
  6. **35B:ISIN AU000000WFD0**
  7. **25D::PROC//COMP**
  8. **23G:REPE**

**MT568 Definition Change A (GENL)**

Citi do not support the repetition of these fields at the moment so no impact for SR2018. Any future development around the use of these fields will reflect the update in the Network Validation Rules.

The example to the right reflect the use in Sequence E from a Standards perspective. This does not reflect what will be sent from Citi as we do not currently support format options 98K and 99J and are already compliant with the SWIFT Network Validation rules for format options 98A, 98B and 98C.
In each occurrence of sequence E, if field :98K:BORD is present more than once, then for each occurrence of :98J:BORD, the Identifier Code must be different (Error code(s): E26).

In each occurrence of sequence E, if field :98J:BORD is present more than once, then for each occurrence of :98K:BORD, the Proprietary Code must be different (Error code(s): E25).

Addition of Network Validation Rules C21

In each occurrence of sequence E, field :98A:BORD cannot appear more than once and only one of the fields :98B:BORD, :98C:BORD and :98E:BORD may be present (Error code(s): E26).

Addition of Network Validation Rule C22

:98B:BORD, :98C:BORD and :98E:BORD cannot appear more than once, field :98B:BORD cannot appear more than once, field :98C:BORD cannot appear more than once and field :98E:BORD

Overview

SWIFT Change Request ID: CR001293

To remove inconsistencies in the number of occurrences that are already compliant with the SWIFT Network Validation rules for Citi as we do not currently support format options 98K and 98J and standards perspective. This does not reflect what will be sent from Citi do not support the repetition of these fields at the moment so no impact for SR2018. Any future development around the use of these fields will reflect the update in the Network Validation Rules restrictions that are applied in ISO 15022 and ISO 20022.

Add a new network validated rule which applies to the stock lending fields will reflect the update in the Network Validation Rules
SWIFT Change Request ID: CR001294

Overview
Add new network validated rules which apply to qualifiers TAXR and WITL.

To remove inconsistencies in the number of occurrences of TAXR and WITL that are allowed for some of the format options.

Requirement

Addition of Network Validation Rules C7 and C8 (MT564) and C3 and C4 (MT565) to Rate Qualifiers TAXR (Withholding Tax Rate) and WITL (Second Level Tax).

See below for NVR update.

The following Code Usage definition change only applies to sequence E2:

In each occurrence of subsequence E1 and subsequence E2, if field :92J::DEEM is present more than once, then for each occurrence of field :92J::DEEM, the Rate Type Code must be different.

In each occurrence of subsequence E2:
• If field :92R::WITL is present more than once, then only one of the fields :92A::WITL, :92F::WITL and :92K::WITL may be present.
• If field :92A::WITL cannot appear more than once, and field :92F::WITL cannot appear more than once, and field :92K::WITL cannot appear more than once, and field :92K::TAXR may be present.
• If field :92A::TAXR cannot appear more than once, and field :92F::TAXR cannot appear more than once, and field :92K::TAXR cannot appear more than once, and field :92K::NETT may be present.
• If field :92F::NETT cannot appear more than once, and field :92A::NETT cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92A::GRSS may be present.

Update in the definition of Network Validation Rule C7 (only parts applicable to this KBR have been highlighted, with the exception of removed items):

C7 in each occurrence of sequence E and subsequence E2:
• If field :92F::GRSS cannot appear more than once, and field :92H::GRSS cannot appear more than once, and field :92K::GRSS cannot appear more than once, and field :92K::NETT, :92K::NETT and :92K::NETT may be present.

In each occurrence of subsequence E and subsequence E2, field :92A::DEEM cannot appear more than once and field :92F::DEEM cannot appear more than once, and field :92A::DEEM, :92F::DEEM and :92K::DEEM cannot appear more than once, and field :92A::DEEM, :92F::DEEM and :92K::DEEM may be present.

RQ 4.2

MT564

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>16R:</td>
<td>CASHMOVE</td>
</tr>
<tr>
<td>22H:</td>
<td>CRDB::CRED</td>
</tr>
<tr>
<td>97A::</td>
<td>CASH::CASH0001234567</td>
</tr>
<tr>
<td>19B::</td>
<td>GRSS::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>NETT::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>ENTL::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>FCTA::USD5000,00</td>
</tr>
<tr>
<td>97A::</td>
<td>PAYD::20180228</td>
</tr>
<tr>
<td>97A::</td>
<td>CASH::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>ENTL::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>NETT::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>FCTA::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>TAXR::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>GRSS::USD9500,00</td>
</tr>
<tr>
<td>98A::</td>
<td>PREP::20180213200908</td>
</tr>
<tr>
<td>98A::</td>
<td>CASH::USD11000,00</td>
</tr>
<tr>
<td>98A::</td>
<td>NETT::USD11000,00</td>
</tr>
<tr>
<td>98A::</td>
<td>ENTL::USD11000,00</td>
</tr>
<tr>
<td>98A::</td>
<td>GRSS::USD11000,00</td>
</tr>
<tr>
<td>97A::</td>
<td>TAXR::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>WITL::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>NETT::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>FCTA::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>TAXR::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>GRSS::USD9500,00</td>
</tr>
</tbody>
</table>

MT564 Sequence E2 Variations

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>16S:</td>
<td>CASHMOVE</td>
</tr>
<tr>
<td>19B::</td>
<td>CASH::CASH0001234567</td>
</tr>
<tr>
<td>19B::</td>
<td>GRSS::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>NETT::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>ENTL::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>FCTA::USD5000,00</td>
</tr>
<tr>
<td>97A::</td>
<td>PAYD::20180228</td>
</tr>
<tr>
<td>97A::</td>
<td>CASH::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>ENTL::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>NETT::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>FCTA::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>TAXR::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>GRSS::USD9500,00</td>
</tr>
</tbody>
</table>

MT564 Sequence E2

<table>
<thead>
<tr>
<th>Field</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>16S:</td>
<td>CASHMOVE</td>
</tr>
<tr>
<td>19B::</td>
<td>CASH::CASH0001234567</td>
</tr>
<tr>
<td>19B::</td>
<td>GRSS::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>NETT::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>ENTL::USD5000,00</td>
</tr>
<tr>
<td>19B::</td>
<td>FCTA::USD5000,00</td>
</tr>
<tr>
<td>97A::</td>
<td>PAYD::20180228</td>
</tr>
<tr>
<td>97A::</td>
<td>CASH::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>ENTL::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>NETT::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>FCTA::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>TAXR::USD9500,00</td>
</tr>
<tr>
<td>97A::</td>
<td>GRSS::USD9500,00</td>
</tr>
</tbody>
</table>
MT568: In each occurrence of subsequence E1 and subsequence E2, if field \( \text{:92J::DEEM} \), the Rate Type Code must be different.

- If field \( \text{:92R::DEEM} \) is present more than once, then for each occurrence of field \( \text{:92J::DEEM} \), the Rate Type Code must be different.

- If field \( \text{:92J::GRSS} \) is present more than once, then for each occurrence of field \( \text{:92J::NETT} \), the Rate Type Code must be different.

- If field \( \text{:92J::NETT} \) is present more than once, then for each occurrence of field \( \text{:92R::TAXR} \), the Rate Type Code must be different.
### Conditional Network Validation Rules

#### MT564
- **Requirement**
  - Update the definition of Network Validation Rule C3 (only parts applicable to this KBR have been highlighted, with the exception of removed items)
  - C3 in sequence D and in each occurrence of subsequence D2:
    - field :92F::GRSS cannot appear more than once and field :92F::TAXR and :92F::WITL may be present.
    - field :92F::WITL//USD0,015 cannot appear more than once and field :92F::TAXR may be present.
    - in each occurrence of subsequence D1 and subsequence D2, if field :92R::TAXR//USD0,035 is present more than once, then for each occurrence of field :92R::WITL//USD0,015, the Rate Type Code must be different.
  - in each occurrence of subsequence D2:
    - if field :92A::TAXR//USD3500,00 is present more than once, then for each occurrence of field :92A::WITL//USD1500,00, the Rate Type Code must be different.
    - if field :92A::WITL//USD1500,00 cannot appear more than once and field :92A::TAXR//USD3500,00 may be present.
    - in each occurrence of subsequence D1 and subsequence D2, if field :92A::TAXR//USD3500,00 is present more than once, then for each occurrence of field :92A::WITL//USD1500,00, the Rate Type Code must be different.
    - field :92F::NETT//USD9500,00 and :92H::NETT//USD9500,00 may be present.
    - field :92F::GRSS//USD14500,00 and :92H::GRSS//USD14500,00 cannot appear more than once and only one of the fields :92F::GRSS//USD14500,00 or :92H::GRSS//USD14500,00 may be present (Error code(s): E77)

#### MT550
- **Overview**
  - See above

#### Requirement
- Update in the definition of Network Validation Rule C4 (only parts applicable to this KBR have been highlighted, with the exception of removed items)
  - C4 in sequence D and in each occurrence of subsequence D2:
    - if field :92A::GRSS//USD0,145 is present more than once, then for each occurrence of field :92A::TAXR//USD0,015, the Rate Type Code must be different.
    - field :92F::GRSS//USD0,145 and :92H::GRSS//USD14500,00 may be present.
    - field :92F::GRSS//USD0,145 cannot appear more than once and field :92H::GRSS//USD14500,00 may be present.
    - in each occurrence of subsequence D1 and subsequence D2:
      - field :92F::TAXR//USD0,035 cannot appear more than once and only one of the fields :92F::TAXR//USD0,035 or :92H::TAXR//USD5000,00 may be present (Error code(s): E77)
      - in each occurrence of subsequence D1 and subsequence D2, if field :92F::TAXR//USD0,035 is present more than once, then for each occurrence of field :92H::TAXR//USD5000,00, the Rate Type Code must be different.
      - field :92A::TAXR//USD3500,00 cannot appear more than once and field :92F::TAXR//USD0,035 may be present.
      - in each occurrence of subsequence D1 and subsequence D2, if field :92A::TAXR//USD3500,00 is present more than once, then for each occurrence of field :92F::TAXR//USD0,035, the Rate Type Code must be different.
      - field :92F::GRSS//USD14500,00 and :92H::GRSS//USD14500,00 cannot appear more than once and only one of the fields :92F::GRSS//USD14500,00 or :92H::GRSS//USD14500,00 may be present (Error code(s): E77)
      - in each occurrence of subsequence D1 and subsequence D2, if field :92F::GRSS//USD14500,00 is present more than once, then for each occurrence of field :92H::GRSS//USD14500,00, the Rate Type Code must be different.

#### MT555
- **Overview**
  - See above

#### Requirement
- Update in the definition of Network Validation Rule C4 (only parts applicable to this KBR have been highlighted, with the exception of removed items)
  - C4 in sequence D and in each occurrence of subsequence D2:
    - if field :92A::GRSS//USD0,145 is present more than once, then for each occurrence of field :92A::TAXR//USD0,015, the Rate Type Code must be different.
    - field :92F::GRSS//USD0,145 and :92H::GRSS//USD14500,00 may be present.
    - field :92F::GRSS//USD0,145 cannot appear more than once and field :92H::GRSS//USD14500,00 may be present.
    - in each occurrence of subsequence D1 and subsequence D2:
      - field :92F::TAXR//USD0,035 cannot appear more than once and only one of the fields :92F::TAXR//USD0,035 or :92H::TAXR//USD5000,00 may be present (Error code(s): E77)
      - in each occurrence of subsequence D1 and subsequence D2, if field :92F::TAXR//USD0,035 is present more than once, then for each occurrence of field :92H::TAXR//USD5000,00, the Rate Type Code must be different.
      - field :92A::TAXR//USD3500,00 cannot appear more than once and field :92F::TAXR//USD0,035 may be present.
      - in each occurrence of subsequence D1 and subsequence D2, if field :92A::TAXR//USD3500,00 is present more than once, then for each occurrence of field :92F::TAXR//USD0,035, the Rate Type Code must be different.
      - field :92F::GRSS//USD14500,00 and :92H::GRSS//USD14500,00 cannot appear more than once and only one of the fields :92F::GRSS//USD14500,00 or :92H::GRSS//USD14500,00 may be present (Error code(s): E77)
      - in each occurrence of subsequence D1 and subsequence D2, if field :92F::GRSS//USD14500,00 is present more than once, then for each occurrence of field :92H::GRSS//USD14500,00, the Rate Type Code must be different.

### SWIFT Change Request ID: CR001294 (contd)

- **Requirement**
  - This change is mandatory and must be implemented when qualifier TAXR and WITL are used.

### SWIFT Change Request ID: CR001294
- **Overview**
  - See above
- **Requirement**
  - This change is mandatory and must be implemented when qualifier TAXR and WITL are used.
MT564
Optional Addition

MT565
N/A
N/A

Reg 4.3

MT566
Optional Addition

D CACOFI
D2 CASHMOVE

MT567
N/A
N/A

MT568
N/A
N/A

SWIFT Change Request ID: CR-DL299
Overview
Add a rate type code CDFI (Conduit Foreign Income) to qualifiers GRSS and NET in field 92a and add an optional, non-repetitive qualifier CDFI to field 19b.
To be able to report to the investor within the frame of distribution of income events, the exact nature of an income when it originates from a foreign source and which is subject to different tax treatments as per the investor resident status.

Requirement
Addition of new Gross and Net Rate Type Code CDFI, Conduit Foreign Income, in format option 92a, eg.
92I: MDGS/CAOFI/URLS.23
92I: INTT/CCDFI/URLS.23

CDFI Conduit Foreign Income Rate relating to a conduit foreign income type.
Only to be used in Sequence E if the CASHMOVE sequence will not be part of the event at any stage
Addition of new Amount qualifier CDFI, Conduit Foreign Income Amount, into the 19B Amount field in Sequence E2 only
CDFI Conduit Foreign Income Amount relating to a conduit foreign income.

MT564
Optional Change

MT565
Optional Addition

MT566
Optional Addition

MT567
N/A
N/A

MT568
N/A
N/A

SWIFT Change Request ID: CR-DL294
Overview
Modify the usage rule on the declared rate qualifier DEVI in field 92a.
To be able to announce the declared rate via the DEVI qualifier even when that currency and rate is one of the many currency options offered for the event.

Requirement
Change in definition of the Usage Rules around the use of rate qualifier DEVI, Declared Rate

USAGE RULES
Sign must be present when Rate is negative.
Except if notified differently in the rate option, the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0.12).
Sequence D Interest Rate 92a: INTR and sequence E Interest Rate Used for Payment 92a: INTR 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.
The Declared Rate 92a: DEVI may only be used if the dividend or interest declared by the issuer is actually paid in a different currency

MT564
Optional Definition Change

MT565
N/A
N/A

MT566
Optional Addition

D CADET

MT567
N/A
N/A

MT568
N/A
N/A

SWIFT Change Request ID: CR-DL294
Overview
Modify the usage rule on the declared rate qualifier DEVI in field 92a.
To be able to announce the declared rate via the DEVI qualifier even when that currency and rate is one of the many currency options offered for the event.

Requirement
Change in definition of the Usage Rules around the use of rate qualifier DEVI, Declared Rate

USAGE RULES
Sign must be present when Rate is negative.
Except if notified differently in the rate option, the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0.12).
Sequence D Interest Rate 92a: INTR and sequence E Interest Rate Used for Payment 92a: INTR 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.
The Declared Rate 92a: DEVI may only be used if the dividend or interest declared by the issuer is actually paid in a different currency

Citi will add this code to the list of Rate Type Codes available for the Gross and Net rates in format option 92a and use where appropriate.
If the Gross and / or Net rate are present with Rate Type Code CDFI, Citi will also populate the CDFI amount in field 10B

MT564
N/A
N/A

MT565
Optional Addition

MT566
Optional Addition

MT567
N/A
N/A

MT568
N/A
N/A

SWIFT Change Request ID: CR-DL294
Overview
Modify the usage rule on the declared rate qualifier DEVI in field 92a.
To be able to announce the declared rate via the DEVI qualifier even when that currency and rate is one of the many currency options offered for the event.

Requirement
Change in definition of the Usage Rules around the use of rate qualifier DEVI, Declared Rate

USAGE RULES
Sign must be present when Rate is negative.
Except if notified differently in the rate option, the rate must be expressed as a percentage, not as a decimal fraction (12% must be identified by 12, and not 0.12).
Sequence D Interest Rate 92a: INTR and sequence E Interest Rate Used for Payment 92a: INTR 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.
The Declared Rate 92a: DEVI may only be used if the dividend or interest declared by the issuer is actually paid in a different currency

Citi will add this code to the list of Rate Type Codes available for the Gross and Net rates in format option 92a and use where appropriate.
If the Gross and / or Net rate are present with Rate Type Code CDFI, Citi will also populate the CDFI amount in field 10B

MT564
N/A
N/A

MT565
Optional Addition

MT566
Optional Addition

MT567
N/A
N/A

MT568
N/A
N/A
The change always you to now also provide DEVI when one of the options contains the same currency and rate.

Although this was only a Usage Rule, ie it wouldn't have caused rejects if we didn't adhere to the rule, we did adhere to it.

The change allows you to now also provide DEVI when one of the options contains the same currency and rate.
### SWIFT Change Request ID: CR 001305

**Overview**
Add three optional and non-repeatable price qualifiers to field 90a, add a network validated rule to control the presence of these qualifiers together with :22F::OPTF//QCAS. Add an optional and non-repeatable amount qualifier STAC to field 19B as well as a new network validated rule to enforce a choice between the status quantity and the status cash amount.

To enable full STP for instructions on cash amount that was introduced earlier in SR 2017 as some associated amounts were missing.

### Requirement

**MT564**
Addition of new Price qualifier MACI, Maximum Cash To Instruct, with format options B and E, in field 90a Price
- Option B: `4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)`
- Option E: `4!c//4!c (Qualifier)(Price Code)`

**MACI Maximum Cash To Instruct**
Maximum cash amount that may be instructed.

- Its use is also covered by new Network Validation Rule C20
- Addition of new Price qualifier MICI, Minimum Cash To Instruct, with format options B and E, in field 90a Price
- Option B: `4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)`
- Option E: `4!c//4!c (Qualifier)(Price Code)`

**MICI Minimum Cash To Instruct**
Minimum cash amount that may be instructed.

- Its use is also covered by new Network Validation Rule C20
- Addition of new Price qualifier MMCI, Minimum Multiple Cash To Instruct, with format options B and E, in field 90a Price
- Option B: `4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)`
- Option E: `4!c//4!c (Qualifier)(Price Code)`

**MMCI Minimum Multiple Cash To Instruct**
Minimum multiple of a cash amount that may be instructed.

- Its use is also covered by new Network Validation Rule C20

### Codes

In option E, if Qualifier is MACI or Qualifier is MICI or Qualifier is MMCI, Amount Type Code must contain one of the following codes (Error code(s): K90):

- **ACTU** Actual Amount Price expressed as an amount of currency per unit or per share.
- **DISC** Discount Price expressed as an amount of money per lot.
- **PLOT** Lot Price expressed as an amount of currency per lot.
- **PREM** Premium Price expressed as a premium.

### Change and addition of Code usage for Price field format 90B

- **CODES** in option B, if Qualifier is CINL or Qualifier is OSIUB, Amount Type Code must contain one of the following codes (Error code(s): K90):
  - ACTU Actual Amount Price expressed as an amount of currency per unit or per share.
  - DISC Discount Price expressed as an amount of money per lot.
  - PREM Premium Price expressed as a premium.

### CITI WILL NOT BE IMPLEMENTING THIS REQUIREMENT AS PART OF SR2018.

*Any development around these requirements, which includes change requests from SR2017 not implemented by CITI, will be done as part of a separate development and communicated accordingly.*

There is no change to the use of Amount Type Codes for existing qualifiers CINL and OSIUB. The reason for their inclusion in the description of the Codes is due to the introduction of the new codes for the new qualifiers and the need for differentiation in the usage.

---

<table>
<thead>
<tr>
<th>Req 4.5</th>
<th>MT564</th>
<th>N/A</th>
<th>MT564 C20PTN</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT564</td>
<td>Optional Addition</td>
<td>MT564 C20PTN</td>
<td></td>
</tr>
<tr>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td></td>
</tr>
</tbody>
</table>

---

| MT565 | N/A | N/A | |
|-------|-----|-----| |
| N/A   | N/A | N/A | |

---

| MT566 | N/A | N/A | |
|-------|-----|-----| |
| N/A   | N/A | N/A | |
MT567 Optional Addition

Overview

Add three optional and non-repeatable price qualifiers to field 90a, add a network validated rule to control the presence of these qualifiers together with :22F::OPTF//QCAS. Add an optional and non-repeatable amount qualifier STAC to field 19B as well as a new network validated rule to enforce a choice between the status quantity and the status cash amount.

Requirement

MT564 Addition of new Price qualifier MACI, Maximum Cash to Instruct, with format options B and E, in field 90a Price

Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)

MACI Maximum Cash To Instruct

Maximum cash amount that may be instructed.

Its use is also covered by new Network Validation Rule C20

MT568 Addition of new Price qualifier MICI, Minimum Cash To Instruct, with format options B and E, in field 90a Price

Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)

MICI Minimum Cash To Instruct

Minimum cash amount that may be instructed.

Its use is also covered by new Network Validation Rule C20

MT567 Addition of new Price qualifier MMCI, Minimum Multiple Cash To Instruct, with format options B and E, in field 90a Price

Option B :4!c//4!c/3!a15d (Qualifier)(Amount Type Code)(Currency Code)(Price)

MMCI Minimum Multiple Cash To Instruct

Minimum multiple of a cash amount that may be instructed.

Its use is also covered by new Network Validation Rule C20

Change and addition of Code usage for Price field format 90B

CODES

In option B, if Qualifier is MACI or Qualifier is MICI or Qualifier is MMCI, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU Actual Amount Price expressed as an amount of currency per unit or per share.

DISC Discount Price expressed as a discount amount.

PLOT Lot Price expressed as an amount of currency per unit or per share.

CODES

In option B, if Qualifier is MACI or Qualifier is MICI or Qualifier is MMCI, Amount Type Code must contain one of the following codes (Error code(s): K90):

ACTU Actual Amount Price expressed as an amount of currency per unit or per share.

PLOT Lot Price expressed as an amount of currency per unit or per share.

The code usage for CINL and OSUB is not changing, the change relates to the fact that new qualifiers MACI, MICI and MMCI don’t use all the same codes so they need to be differentiated.

Addition of Network Validation Rules C20 in relation to cash instructions

C20 In each occurrence of sequence E, if :22F::OPTF//QCAS is not present, then in the same occurrence of sequence E fields :90a::MACI, :90a::MICI and :90a::MMCI are not allowed (Error code(s): E19).

MT567 Addition of new Status Cash Amount qualifier STAC, Status Cash Amount, to field 19B Amount

STAC Status Cash Amount

Amount of cash subscribed that has been assigned the status indicated.

Addition of new Network Validation Rule C5 in relation to KBR 6.6

C5 In sequence B, if field :36B::STAQ is present, then field :19B::STAC is not allowed and if field :36B::STAQ is not present, then field :19B::STAC is optional (Error code(s): E12).

THIS REQUIREMENT IS OUT OF SCOPE FOR SR2018 AND WILL NOT BE IMPLEMENTED BY CITI
**MT564**

**Mandatory**

<table>
<thead>
<tr>
<th>E1 CADPTN</th>
</tr>
</thead>
<tbody>
<tr>
<td>E2 SECMOVE</td>
</tr>
<tr>
<td>E2 CASHMOVE</td>
</tr>
</tbody>
</table>

**MT565**

**N/A**

**N/A as No Change**

<table>
<thead>
<tr>
<th>MT566</th>
<th>N/A</th>
</tr>
</thead>
</table>

**SWIFT Change Request ID:** CR 001318

**Overview**

Delete the non-resident rate qualifier NRES from field 92a. Delete the three rate type codes IMPU, PREC and TIER from qualifier TAXC in field 92a.

**Requirement**

Deletions of format option 92i and associated Rate Type Codes, Rate Status and Usage Rules for the 92i Rate field. 92i was only applicable for Rate qualifier TAXC, Tax Credit Rate, so the only applicable options now for TAXC are A, F or K (MT564) and A or F (MT566).

Qualifier TAXC will now also become non-repetitive (it was repetitive with 92i)

Network Validation Rules C7 and C8 (MT564) and C3 and C4 (MT566) have also been removed for TAXC (see KBR on changes to these NVR's)

**FORMAT**

Option A: 4W/[N15d (Qualifier)](Sign)(Rate)

Option D: 4W/[N15d](Qualifier)(Quantity1)(Quantity2)

Option F: 4W/[N15d (Qualifier)(Currency Code)(Amount)

Option J: 4W/[8c]/4W/3!a15d[/4W] (Qualifier)(Data Source Scheme)(Rate Type Code)(Currency Code)(Amount)(Rate Status)

Option K: 4W/[4W] (Qualifier)(Rate Type Code)

**CODES**

In option 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.

**USAGE RULES**

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.

**THIS REQUIREMENT IS NOT APPLICABLE TO CITI AS THE QUALIFIERS AND CODES WERE NOT USED**

**N/A as No Change**

**N/A as No Change**

**Req 4.6**
See above

Update in the definition of Network Validation Rule C7 (MT564) and C3 (MT566) excluding the 92J format option and replace references to Sequence E, E1 and E2 with D, D1 and D2 (only parts applicable to this KBR have been highlighted)

C7 / C3 In each occurrence of sequence E and subsequence E2:
• Field [92F::GRSS] cannot appear more than once, and field [92H::GRSS] cannot appear more than once and only one of the fields [92F::GRSS], [92H::GRSS] and [92K::GRSS] may be present.
• Field [92F::NETT] cannot appear more than once, and field [92H::NETT] cannot appear more than once, and field [92K::NETT] cannot appear more than once and only one of the fields [92F::NETT], [92H::NETT] and [92K::NETT] may be present.
• Field [92A::TAXR] cannot appear more than once, and field [92F::TAXR] cannot appear more than once, and field [92K::TAXR] cannot appear more than once and only one of the fields [92A::TAXR], [92F::TAXR] and [92K::TAXR] may be present.
• Field [92F::ATAX] cannot appear more than once, and field [92F::ATAX] cannot appear more than once, and field [92F::ATAX] cannot appear more than once and only one of the fields [92F::ATAX], [92F::ATAX] and [92F::ATAX] may be present.
• Field [92F::WITL] cannot appear more than once, and field [92F::WITL] cannot appear more than once, and field [92F::WITL] cannot appear more than once and only one of the fields [92F::WITL], [92F::WITL] and [92F::WITL] may be present.

This requirement is not applicable to Citibank as the qualifications and codes were not used
<table>
<thead>
<tr>
<th>Req 4.6 (contd)</th>
<th>MT566</th>
<th>Mandatory</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>D1</td>
<td>CACONIF</td>
</tr>
<tr>
<td></td>
<td>D2</td>
<td>SECMOVE</td>
</tr>
<tr>
<td></td>
<td>D2</td>
<td>CASHMOVE</td>
</tr>
</tbody>
</table>

**Update in the definition of Network Validation Rule C7 (MT564) and C3 (MT566, excluding the 92K format option and replace references to Sequences E, E1 and E2 with D, D1 and D2) (only parts applicable to this KBR have been highlighted)**

***C7 / C3***

In each occurrence of sequence E and subsequence E2:
- Field \(92F::GRSS\) cannot appear more than once, and field \(92H::GRSS\) cannot appear more than once, and field \(92K::GRSS\) cannot appear more than once and only one of the fields \(92A::TAXR\), \(92F::TAXR\) and \(92K::TAXR\) may be present.
- Field \(92A::NETT\) cannot appear more than once, and field \(92F::NETT\) cannot appear more than once, and field \(92K::NETT\) cannot appear more than once and only one of the fields \(92A::TAXR\), \(92F::TAXR\) and \(92K::TAXR\) may be present.
- Field \(92A::WITL\) cannot appear more than once, and field \(92F::WITL\) cannot appear more than once, and field \(92K::WITL\) cannot appear more than once and only one of the fields \(92A::TAXR\), \(92F::TAXR\) and \(92K::TAXR\) may be present.

In each occurrence of subsequence E1 and subsequence E2, field \(92A::DEEM\) cannot appear more than once and field \(92R::DEEM\) cannot appear more than once and field \(92S::DEEM\) cannot appear more than once.

Field \(92A::DEEM\) cannot appear more than once and field \(92R::DEEM\) cannot appear more than once and field \(92S::DEEM\) cannot appear more than once and only one of the fields \(92A::TAXC\), \(92F::TAXC\) and \(92K::TAXC\) may be present (Error code(s): E77).

**Update in the definition of Network Validation Rule C8 (MT564) and C4 (MT566, replace references to Sequences E, E1 and E2 with D, D1 and D2) (only parts applicable to this KBR have been highlighted)**

***C8 / C4***

In each occurrence of sequence E and subsequence E2:
- 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 \(92J::NETT\) is present more than once, then for each occurrence of field \(92J::NETT\), the Rate Type Code must be different.
- If field \(92J::TAXR\) is present more than once, then for each occurrence of field \(92J::TAXR\), the Rate Type Code must be different.
- If field \(92J::WITL\) is present more than once, then for each occurrence of field \(92J::WITL\), the Rate Type Code must be different.

In each occurrence of subsequence E2:
- If field \(92J::DEEM\) is present more than once, then for each occurrence of field \(92J::DEEM\), the Rate Type Code must be different.
- If field \(92R::DEEM\) is present more than once, then for each occurrence of field \(92R::DEEM\), the Rate Type Code must be different.

Error code(s): E78.

In each occurrence of subsequence E1 and subsequence E2, if field \(92J::TAXC\) is present more than once, then for each occurrence of field \(92J::TAXC\), the Rate Type Code must be different.

**THIS REQUIREMENT IS NOT APPLICABLE TO CITI AS THE QUALIFIERS AND CODES WERE NOT USED**

<table>
<thead>
<tr>
<th>MT567</th>
<th>N/A</th>
<th>N/A</th>
</tr>
</thead>
<tbody>
<tr>
<td>MT568</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>MT564</td>
<td>Definition-Change</td>
<td>D</td>
</tr>
<tr>
<td>-------</td>
<td>-------------------</td>
<td>---</td>
</tr>
<tr>
<td>MT565</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>MT566</td>
<td>Definition-Change</td>
<td>C</td>
</tr>
<tr>
<td>MT567</td>
<td>N/A</td>
<td>N/A</td>
</tr>
<tr>
<td>MT568</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

**SWIFT Change Request ID: CR 001098**

**Overview**
Modify the definition of the certification deadline qualifier CERT in field 98.

To enlarge the scope of the certification deadline beyond the simple declaration of beneficial ownership.

This is a change of definition of an optional field which does not impact the message structure.

**Requirement**
Change in definition to the Certification Deadline Date / Time qualifier CERT in field 98a Date / Time

CERT Certification Deadline Date/Time
Deadline by which the certification of beneficial ownership of securities must be sent (declared)

**Definition change only to which Citi will be compliant**
N/A as No Change
N/A as No Change
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Req 5.0</td>
<td>MT300</td>
<td>Mandatory</td>
<td>Message Scope (Industry Requirements)</td>
<td>SWIFT Change Request ID: CR001298</td>
<td>Overview</td>
<td>Update in the definition of the Industry Requirements for the MT300 and MT304.</td>
<td>N/A as No Change</td>
</tr>
<tr>
<td></td>
<td>MT304</td>
<td>Mandatory</td>
<td>Message Scope (Industry Requirements)</td>
<td></td>
<td>Requirement</td>
<td>Update in the definition of the Industry Requirements for the MT300 and MT304.</td>
<td>N/A as No Change</td>
</tr>
</tbody>
</table>

**Overview**

To clarify that a FIN confirmation message cannot create a legal agreement between the parties. This change is a documentation clarification and is expected to have no technical implementation impact.

**Requirement**

Update in the definition of the Industry Requirements for the MT300 and MT304.

**Industry Requirements**

- If field 77H specifies ISDA as the type of master agreement, the 1998 FX and Currency Option Definitions (the “FX definitions”, as published by the International Swaps and Derivatives Association, Inc. (“ISDA”), the Emerging Markets Traders Association and the Foreign Exchange Committee) are amended and supplemented from time to time. If field 14C specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement, or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to that Agreement.

- If Party A and Party B have not entered into any ISDA Master Agreement or other master agreement, Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation will supplement, form part of, and be subject to that agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

  - All field 77H specifies ISDA as the type of master agreement, and Party A and Party B are parties to an ISDA Master Agreement on an instrument.

  - SWIFT Change Request ID: CR001298

For any Confirmation other than a Confirmation as referred to in, and the subject to, an Agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement.

- If field 77H specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation relates. Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

- If field 77H specifies ISDA as the type of master agreement, the 1998 FX and Currency Option Definitions (the “FX definitions”, as published by the International Swaps and Derivatives Association, Inc. (“ISDA”), the Emerging Markets Traders Association and the Foreign Exchange Committee) are amended and supplemented from time to time. If field 14C specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement, or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation relates. Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

For any Confirmation other than a Confirmation as referred to in, and the subject to, an Agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

- If field 77H specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation relates. Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

For any Confirmation other than a Confirmation as referred to in, and the subject to, an Agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

- If field 77H specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation relates. Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

For any Confirmation other than a Confirmation as referred to in, and the subject to, an Agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.

- If field 77H specifies ISDA as the type of master agreement and Party A and Party B are parties to an ISDA Master Agreement or an Interest Rate and Currency Exchange Agreement (each an “Agreement”), this Confirmation relates. Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation evidences a complete and binding agreement between Party A and Party B which supersedes any prior agreements between Party A and Party B. This Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to an Agreement. All provisions contained or incorporated by reference in that agreement upon its execution govern this Confirmation.
MT380: N/A

MT381: N/A

If field 77H specifies DERV as the type of master agreement and if Party A and Party B are parties to a Rahmenvertrag für Finanztermingeschäfte (the German Master Agreement), this Transaction is subject to the terms and conditions of that German Master Agreement.

If Party A and Party B have not entered into a German Master Agreement (“Rahmenvertrag für Finanztermingeschäfte”), Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of a 2002 ISDA Master Agreement (the “ISDA Form”), with such modifications as Party A and Party B will in good faith agree. Upon the execution by Party A and Party B of such an agreement, this Confirmation will supplement, form part of, and be subject to that Agreement.

All provisions contained or incorporated by reference in that agreement upon its execution will govern this Confirmation, unless field 77H specifies ISDA as the type of master agreement and Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in the form of the ISDA Form as if Party and Party B had executed that agreement in such form (but without any Schedule supplements, forms a part of, and is subject to that Agreement). All provisions contained or incorporated by reference in that agreement upon its execution will govern this Confirmation, unless field 77H specifies ISDA as the type of master agreement and Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in such form (but without any Schedule supplements, forms a part of, and is subject to that Agreement). All provisions contained or incorporated by reference in that agreement upon its execution will govern this Confirmation, unless field 77H specifies ISDA as the type of master agreement and Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in such form (but without any Schedule supplements, forms a part of, and is subject to that Agreement).

If Party A and Party B are parties to an ISDA Master Agreement or an Interest Rate and Currency Exchange Agreement (each an Agreement), this Confirmation constitutes a Confirmation as referred to in, and supplements, forms a part of, and is subject to that Agreement.

If field 77H specifies ISDA as the type of master agreement and Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver an agreement in such form (but without any Schedule supplements, forms a part of, and is subject to that Agreement).

• If field 77H specifies DERV as the type of master agreement and if Party A and Party B are parties to a Rahmenvertrag für Finanztermingeschäfte (the German Master Agreement), this Transaction is subject to the terms and conditions of that German Master Agreement.

• If Party A and Party B have not entered into a German Master Agreement (“Rahmenvertrag für Finanztermingeschäfte”), Party A and Party B agree to use all reasonable efforts to promptly negotiate, execute, and deliver a German Master Agreement. Upon the execution by Party A and Party B of such an agreement, this Confirmation will supplement, form part of, and be subject to that agreement. All provisions contained or incorporated by reference in that agreement upon its execution will govern this Confirmation.

• If Party A and Party B are parties to a German Master Agreement, this Transaction evidences a complete and binding agreement between Party A and B for the purpose of negotiating, agreeing upon, executing and delivering a German Master Agreement. This Transaction and any other agreements entered into between the parties within the scope of the German Master Agreement form a single agreement. Any amendments or modifications to that agreement (including amendments to any Schedule thereto except for the election of English Law as the governing law, thereto except for the election of a conflict resolution system) on the Trade Date taking effect after the occurrence of the relevant Event of Default shall apply to the Defaulting Party. All ISDA Form provisions not modified by Party A and Party B are incorporated by reference in this Confirmation unless field 14C states another version of the above mentioned FX definitions.

• If some of the standard definitions linked to the agreement specified in field 77H do not apply to the confirmation of a trade under that agreement, a long form confirmation must be sent.
### SWIFT Change Request ID: CR001350

#### Overview
Add field to indicate Place of Settlement (Payment Clearing Centre)

To avoid use of free format fields to indicate place of settlement for offshore trades such as CNY that is settled in Hong Kong.

This field is optional for outbound messages.

#### Requirement
Addition of new field 39M Payment Clearing Centre

**Field 39M: Payment Clearing Centre**

**FORMAT**
Option M 2!a (Country Code)

**PRESENCE**
Optional in mandatory sequence B

**DEFINITION**
Specifies the place of clearing for offshore currency trades.

**NETWORK VALIDATED RULES**
Country Code must be a valid ISO country code (Error code(s): T73).

Citi will accept this field and identify that the country code represents a different currency to the one stated in the messages, eg 39M:HK would indicate that the CNY currency in the message is actually CNH.

Further clarifications around this development will be communicated to clients in a separate development.
## Overview

Add field to indicate Place of Settlement (Payment Clearing Centre) to avoid use of free format fields to indicate place of settlement for offshore trades such as CNY that is settled in Hong Kong. This field is optional for outbound messages.

## Requirement

Addition of new field 94C Payment Clearing Centre

### Definition

This qualified generic field specifies:

- **COUN** Country

  Specifies the place of clearing for offshore currency trades.

### Network Validated Rules

- **Country Code** must be a valid ISO country code (Error code(s): T73).

### Usage Rules

This field is used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Citi will accept this field and identify that the country code represents a different currency to the one stated in the messages, eg 94C:COUN/HK would indicate that the CNY currency in the message is actually CNH.

Further clarifications around this development will be communicated to clients in a separate development.

---

### MT381

See Req 5.2

This field is used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

### MT300

See Req 5.1

### MT304

See Req 5.1

### MT321

Optional Addition

- **B** LUDET

### MT380

Optional Addition

- **B** FXORDER

### MT382

Optional

- **B** FXORDER

---

**SWIFT Change Request ID:** CR001350

**Overview**

Add field to indicate Place of Settlement (Payment Clearing Centre) to avoid use of free format fields to indicate place of settlement for offshore trades such as CNY that is settled in Hong Kong. This field is optional for outbound messages.

**Requirement**

Addition of new field 39M Payment Clearing Centre

**Field 39M: Payment Clearing Centre**

**Format**

- Option M 2!a (Country Code)

**Presence**

Optional in mandatory sequence B

**Definition**

Specifies the place of clearing for offshore currency trades.

**Network Validated Rules**

- **Country Code** must be a valid ISO country code (Error code(s): T73).

**Usage Rules**

This field is used to designate the clearing centre for offshore currency trades. It must not be used for trades that settle onshore.

Citi will accept this field and identify that the country code represents a different currency to the one stated in the messages, eg 39M:HK would indicate that the CNY currency in the message is actually CNH. The existing free text usage will also remain (eg :72:/PSET/HK) as well as an additional Citi free text usage of :72:CNH.

Further clarifications around this development will be communicated to clients in a separate development.
**MT303** Optional Addition Reporting Information

**MT304** Optional Addition C Optional General Information

---

**Req 5.3**

**MT321** N/A N/A

---

**MT322** N/A N/A

---

**MT304**

MT304

<table>
<thead>
<tr>
<th>Field</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>34C</td>
<td>Commission and Fees</td>
</tr>
</tbody>
</table>

**SWIFT Change Request ID:** CR001301

**Overview**

Add MiFID II client reporting field.

To support MiFID II Delegated Act article 59 client reporting.

It was agreed to add a repetitive optional field to indicate commission and fees.

This field is optional for outbound messages.

**Requirement**

Addition of new field 34C Commission and Fees

**FIELD 34C: Commission and Fees**

**FORMAT**

```
Option C 4!c/
```

**PRESENCE**

Optional in optional sequence E (MT300) and C (MT304)

**DEFINITION**

This field specifies the type of the commission and either the currency and amount of the commission or the rate (percentage) which is used to calculate the amount.

**CODES**

Commission Type may contain one of the following codes:

- ACCA: Accrued Capitalisation
- AKTI: Aktiengewinn
- ANTO: Net Gain/Loss Amount
- BAKL: Backload Fees Amount
- CBCH: Correspondent Bank Charges
- DRCA: Consumption Tax
- COUN: Country, National, Federal Tax
- CREE: Rebates/Bonification
- DEAL: Trade Amount
- DSCA: Discount Amount
- ENTC: Entrance Fees Amount
- EUCA: EUCA (% of value added tax)
- MACO: Matching/Confirmation Fee
- MARG: Margin Amount
- OCMT: Original Currency Amount
- OTHR: Other Amount
- OTMG: On top Margin
- PRDF: Difference in Price
- PRMA: Premium Amount
- PRWI: Partial Redemption Withholding Amount
- REFD: Expected Refund
- REGF: Regulatory Fees
- REMU: Remuneration Amount
- RESU: Resulting Amount
- RSCH: Research fees
- SAMG: Sales Margin
- SETT: Settlement Amount
- SHIP: Shipping Amount
- SPCN: Special Concessions
- STAM: Stamp Duty
- STEX: Stock Exchange Tax
- SUBS: Subscription Interest
- TOTL: Total value of all commissions
- TRAN: Transfer Tax
- TRAX: Transaction Tax
- VATA: Value-Added Tax
- WITH: Withholding Tax
- ZWIS: Zwischengewinn

**NETWORK VALIDATED RULES**

- Currency/Percent must be a valid ISO 4217 currency code or the code PCT (Error code(s): T52).
- The integer part of Amount/Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length.
- The number of digits following the comma must not exceed the maximum number allowed for the specified currency (Error code(s): C03, T40, T43).
- If Amount/Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

This field is used to report details of fees, expenses and commissions.

This field is not intended to be used to instruct separate settlement of these charges, as this is typically incorporated within other settlement fields in the message.

The field may be repeated, in order to provide a breakdown of costs.

Citi will be able to accept this new field as part of the MiFID II requirements. No additional processing will take place on the field and it will not be played back in the MT300.
### Overview
Add MiFID II client reporting field.

To support MiFID II Delegated Act article 59 client reporting.

It was agreed to add a repetitive optional field to indicate commission and fees.

This field is optional for outbound messages.

### Requirement
Addition of new field 34C Commission and Fees

#### Field 34C: Commission and Fees

**FORMAT**

Option C 4!c/

[\N\]3!a15d

(Commission Type) (Sign) (Currency/Percent) (Amount/Rate)

**PRESENCE**

Optional in optional sequence E (MT300) and C (MT304)

**DEFINITION**

This field specifies the type of the commission and either the currency and amount of the commission or the rate (percentage) which is used to calculate the amount.

**CODES**

Commission Type may contain one of the following codes:

- ACCA Accrued Capitalisation
- ACRU Accrued Interest Amount
- AKTI Aktiengewinn
- ANTO Net Gain/Loss Amount
- BAKL Backload Fees Amount
- CBCH Correspondent Bank Charges
- CHAR Charges/Fees
- COAX Consumption Tax
- COUN Country, National, Federal Tax
- CREB Rebate/Bonification
- DEAL Trade Amount
- DSCA Discount Amount
- ENTF Entrance Fees Amount
- EQUL Equalisation/Depreciation Deposit
- ERFE Early Redemption Fee Amount
- EUTR EU Tax Retention Amount
- EXEC Executing Broker’s Commission
- HDGE Hedging cost
- ISDI Issue Discount/Allowance
- LADT Local Tax (Country specific 1)
- LEVV Payment Levy Tax
- LIDT Local Tax (Country specific 2)
- LOCL Local Tax
- LOCO Local Broker’s Commission
- LOTE Local Tax (Country specific 3)
- LYDT Local Tax (Country specific 4)
- MACO Matching/Confirmation Fee
- MARG Margin Amount
- OHER Other Amount
- OTMG On top Margin
- PRDF Difference in Price
- PRMA Premium Amount
- PRWI Partial redemption Withholding Amount
- REGF Regulatory Fees
- REMU Remuneration Amount
- REFD Expected Refund
- RSCH Research fees
- SAMG Sales Margin
- TOTL Total value of all commissions
- TTRAN Transfer Tax
- TRAX Transaction Tax
- VATA Value-Added Tax
- WITH Withholding Tax
- ZWIS Zwischengewinn

**NETWORK VALIDATED RULES**

Currency/Percent must be a valid ISO 4217 currency code or the code PCT (Error code(s): T52).

The integer part of Amount/Rate must contain at least one digit. A decimal comma is mandatory and is included in the maximum length. The number of digits following the comma must not exceed the maximum number allowed for the specified currency (Error code(s): C03, T40, T43).

If Amount/Rate is zero, Sign must not be present (Error code(s): T14).

**USAGE RULES**

This field is used to report details of fees, expenses and commissions. This field is not intended to be used to instruct separate settlement of these charges, as this is typically incorporated within other settlement fields in the message.