

Citi ISO 15022 Field 70E Codes List for Settlement Statement and Advice Messages (as of SR2014)**CODEWORDS NOT SUPPORTED/REPLACED FOR ISO15022**

CODEWORD	DESCRIPTION	ISO 15022 REPLACEMENT
/AMR/	Amortized Units SMR: Currently sent by Citi on ISO 7775 MT571 for Clearstream. Also supported on MT572.	Replaced by 70C::SUBB//AMOR followed by the units.
/BL/	Book Cost (local) The local book/market value.	Will not be supported for ISO15022.
/BS/	Book Cost (Base)	Will not be supported for ISO15022.
/CD/	Contractual Settlement Date	Replaced by 98A::SETT
/COMPLETE/	ISO 7775 MT573: Clearstream/Euroclear (Argentina)	Will not be supported for ISO15022.
/COMPLETE/	Sent by Citi on ISO 7775 MT572 to indicate transaction is the completion of a settlement, which had more than one settlement indicated by /PARTIAL/.	Replaced by 22F::PAIN and PARC in confirmations in MT54X only.
/CSH/	Debit/Credit Indicator	Replaced by 22a::REDE//RECE or 22a::REDE//DELI
/EI/	Extra Information	Will not be supported for ISO15022.
/EXCH/	Refer to Field 94B Place of Trade Citi Usage Requirements and ISO List of Valid MIC Codes	Replaced by Field 94B Place of Trade.

CODEWORD	DESCRIPTION	ISO 15022 REPLACEMENT
/FSI/	Redemption Indicator	Will not be supported for ISO15022.
/IR/	Interest Rate	Included in Field::35B in the description of the security.
/IS/	Issue Date	Will not be supported for ISO15022.
/LC/	Sent by Citi on ISO 7775 MT571, MT572 & MT573 to indicate settlement location. Also for the US, LC contains the letter version of the nominee code to specify who is holding the security.	Replaced by 93C balance qualifiers on MT 535. Nominee codes will be listed in 70C::SUBB//
/LCC/	Sent by Citi on ISO 7775 MT572 to indicate location change.	Replaced by MT508 and MT538.
/LR/	Linked reference number Sent by Citi on ISO 7775 MT572	Replaced by 20C::RELA or 20C::PREV etc.
/MD/	Maturity Date Currently populated on ISO 7775 MT571, MT572 & MT573.	Included in Field::35B in the description of the security.
/NM/	Location Nominee – numeric equivalent to /LC/ noted above.	Replaced by 70C::SUBB// followed by the nominee code.
/NOHOLDGS/	Sent by Citi on ISO 7775 MT571 when the account has no holdings.	Replaced by 17B::ACTI/N in MT535.
/NOTRANS/	Sent by Citi on ISO 7775 MT572 when no transactions have taken place during reporting period.	Replaced by 17B::ACTI/N in MT536.
/NOPENDGS/	Sent by Citi on ISO 7775 MT573 when the account has no pending transactions.	Replaced by 17B::ACTI/N in MT537.
/OTCO/	Refer to Field 94B Place of Trade Citi Usage Requirements	Citi will provide in Sequence B2b 70E::TRDE. Only apply to MT537. Check support of Place of Trade MT536 and MT537.
/PARTIAL/	Sent by Citi on ISO 7775 MT572 to indicate transaction is a partial settlement.	Replaced by 22F::PARS//PAIN in confirmations in MT54X only.

CODEWORD	DESCRIPTION	ISO 15022 REPLACEMENT
/PG/	Page # within the statement Sent by Citi on ISO 7775 MT571 & MT573	Replaced by LAST, MORE or ONLY in Field 28E::Page Number/ Continuation Indicator
/PN/	Pool Number Sent by Citi on ISO 7775 MT571.	Included in Field::35B in the description of the security.
/PS/	Pending Stock Distribution	Will not be supported for ISO15022.
/RA/	Rating of company. It is available on Citiing reports: evaluated asset, asset by location and asset holdings.	Will not be supported for ISO15022.
/TK/	Ticker symbol - equities	Included in Field::35B in the description of the security.
/REALIGN/	MT573: Clearstream/Euroclear (Argentina)	Check.
/RES35H/	Sent by Citi on ISO 7775 MT571 to indicate the amortized or residual value of securities, in addition to the nominal face value, which appears in field 35H.	Replaced by qualifier AMOR for MT535, 536 and 537.
/RES35A/	Sent by Citi on MT572 to indicate the amortized or residual value of securities, in addition to the nominal face value, which appears in field 35A.	Replaced by qualifier AMOR for MT535, 536 and 537.
/RI/	Sent by Citi on ISO 7775 MT572 to indicate reversal of a transaction.	Replaced by 25D::MOVE//REVE in MT536.
/SHE/	Shares Held Elsewhere	Will not be supported for ISO15022.
/SNE/	Eligibility DTC eligible indicator a Y or No	Replaced by Field 94F: Place: Place of Safekeeping.
/SP/	Sent by Citi on ISO 7775 MT573 to indicate short position.	Replaced by 24B::PEND//LACK, PENF//LACK in MT548 and MT537.
/SS/	Statement status (final/interim)	Replaced by 22F::CODE//COMP
/TD/	Trade Date Sent by Citi on ISO 7775 MT572 & 573.	<i>Trade date is not reported on ISO15022 MT536 and 537 statements.</i>
/TBK/	Total Book Cost	Will not be supported for ISO15022.

CODEWORD	DESCRIPTION	ISO 15022 REPLACEMENT
/TC/	DTC confirmation number Sent by Citi on MT572	Replaced by 70E in the transaction detail narrative for the MT536.
/TIP/	Total Positions (UNITS ++)	Replaced by 93B::AGGR//UNIT
/TT/	TXN Type Flag	Will not be supported for ISO15022.

Codewords for Fails Coverage

CODEWORD	DESCRIPTION	15022 REPLACEMENT
/FAILLOANRET/	Also on ISO 7775 MT573 while the loan is open for the pending deliver transaction.	Replaced by 70E::SPRO on MT537.

Codewords For MT534 Notice of Settlement Problem

CODEWORDS ELIMINATED/REPLACED FOR ISO15022

7775 CODEWORD	DESCRIPTION	ISO15022 REPLACEMENT
/ESD/YYYYMMDD/	Expected Settlement Date should be updated on the transaction during Pre-Matching if the settlement date agreed with the local counterparty is different from the Contractual Settlement Date on the transaction.	Eliminated.
/FR/nn/EI/xxxxxxxxxx/AI /xxxxxxxxxxxxxxxxxxxxxx	FR: Citi Fail Reason Code EI: Extra Information which provides code description AI: Additional Information provides details regarding the prematching, i.e., number of shares if counterparty knows different quantity.	FR & EI replaced by 25D:Status and 24B:Reason AI to be provided on MT537 Field 70E::REAS/narrative for selected status/reason. AI to be provided on MT548 Field 70D::REAS/narrative for selected status/reason.
/SETAMT/ccyamount/	For RP and DP transactions, indicates the settlement amount and currency. Currency and amount format follow SWIFT formatting.	Replaced by 19A::SETT in MT548.

Codewords For Right of Retention Process in Italy

7775 CODEWORD	DESCRIPTION	ISO15022 REPLACEMENT
Field 72, /RC/OWNED by Client/local legal language (if any) /RC/RETAINED by Citi/local legal language (if any)	Sent by Citi to the client to indicate the balances that are retained by Citi and owned by the client for Right of Retention processing.	Field 70E, Subsequence B1, 70E::HOLD///RC/balance /OWNED BY CLIENT/local legal language (if any) /RC/balance /RETAINED BY CITI/local legal language (if any)

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