

Citi ISO15022 Field 22F Codes List For Sequence E Settlement Details (MT540-547) (as of SR2014)

In addition to the MT544-547 settlement confirmations, qualifiers/codes supported will be played back on the MT548 Settlement Status and Processing Advice, Sequence B, MT536 Statement of Activity, Subsequence B1a2, and on the MT537 Statement of Pending Transactions, Subsequence B2b, if sent in on the MT540-543 settlement instructions.

FIELD 22F: INDICATOR

QUALIFIER	OPTIONS	DESCRIPTIONS	CITI REQUIREMENTS
STCO	O	Settlement Transaction Condition	Citi will support selected codes as noted below.
SETR	M	Type of Settlement Transaction	Citi will support selected codes as noted below.
TRCA	O	Party Capacity Indicator	Citi will support TRCA//SPRI for Greece only.
STAM	O	Stamp Duty Exemption Indicator	Citi will support.
RTGS	O	Securities Real Time Gross Settlement Override Indicator	Citi will not process these override indicators (except for Germany, Hong Kong, Sweden, Euroclear and Clearstream). If provided, the associated codes will not be used for processing and will not reduce STP.
REGT	O	Registration Override Indicator	Citi will support selected codes as noted below.
BENE	O	Beneficial Ownership Override Indicator	Citi will support as noted below.
CASY	O	Cash Settlement System Override Indicator	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP.
DBNM	O	Standing Instruction Database Indicator	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP.
TCPI	O	Tax Capacity Party Indicator	Citi will not support the qualifier. If provided, the associated codes will

			not be used for processing and will not reduce STP.
MACL	O	Market Side Indicator	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP.
FXCX	O	Forex Order Cancellation Indicator	Citi will support.
BLOC	O	Block Trade Indicator	Citi will support as noted below.
REST	O	Restrictions	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP.
SETS	O	Settlement System Indicator	Citi will support as noted below.
NETT	O	Netting Eligibility Indicator	Citi will support as noted below.
CCPT	O	CCP Eligibility Indicator	Citi will support as noted below.
LEOG	O	Letter of Guarantee Indicator	Citi will support as noted below.
COLA	O	Exposure Type Indicator	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP
TRAK	O	Tracking Indicator	Citi will support for Region C as noted below.
REPT	O	Repurchase Type Indicator	Citi will support for Region A and C as noted below.
COLE	O	Collateral Pool Indicator	Citi will not support the qualifier. If provided, the associated codes will not be used for processing and will not reduce STP

Field 22F: STCO

CODES	DESCRIPTION	CITI REQUIREMENTS
ASGN	Assignment	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
BUTC	Buy to Cover	Citi will support for Region A.
CLEN	Clean	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
DIRT	Sent by clients to override tax status of a JGB when receiving or delivering a "Dirty" bond.	Citi will support for Japan.
DLWM	The delivery instruction does not require a matching receipt instruction on the concerned market (only for the concerned ICSD and CSD).	Citi will support as required by the ICSDs and CSDs.
EXER	For derivatives, an option or future which is exercised.	Region A and Region C will support for Options.
FRCL	The delivery will be made free of payment but a clean payment order will be sent.	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
KNOC	For derivatives, an option or future which is knocked out (expired worthless).	Region A and Region C will support for Options.
NOMC	No Automatic Market Claim	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
NPAR	Partial settlement is not allowed.	Regions A and B will support. Not applicable for markets in which partial settlement is automatic as per depository processing requirements.
PART	Partial settlement is allowed.	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
PHYS	The securities are to be physically settled.	Supported for physical settlement and for UK Unit Trusts transactions.
RESI	CSD Payment Only	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SPDL	Trade to be settled with special delivery.	Citi will support for Region A and Region C. If provided, Field 70E:REGI should contain the registration details.
TRIP	Triparty Collateral Segregation	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
UNEX	Delivery cannot be effected until cash is received.	Citi will support for Region A.

Field 22F: SETR

CODES	DESCRIPTION	CITI REQUIREMENTS
BSBK	This transaction relates to a buy sell back.	Citi will support for Region A.
CNBC	The transaction relates to a collateral delivery/receipt to a National Central Bank for central bank credit operations.	Citi will support for Region A.
COLI	The transaction relates to collateral in, in the form of securities.	Citi will support for Region A and Region C.
COLO	The transaction relates to collateral out, in the form of securities.	Citi will support for Region A and Region C.
CONV	The transaction is part of a DR conversion operation.	Citi will support for Region A and Region B.
FCTA	The transaction relates to a factor update.	Citi will support for Region A.
INSP	The instruction relates to a move of stock into or out of a pooled account. The stock is generally used, instead of cash, to purchase or redeem unit holdings. It is generally charged differently than another account transfer (PORT, OWNE, OWNI), hence the need to identify this type of transfer as such.	Citi will support for Region A.
ISSU	The transaction is part of a DR issue operation.	Citi will support for Region A and Region B.
MKDW	Relates to the decrease of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned.).	Citi will support for Region A and Region B.
MKUP	Relates to the increase of positions held by an ICSD at the common depository due to custody operations (repurchase, pre-release, proceed of corporate event realigned.).	Citi will support for Region A and Region B.
NETT	The transaction relates to the netting of settlement instructions.	Citi will support for Region A and Region B.
NSYN	Issue of medium and short term paper (CP, CD, MTN, notes ...) under a program and without syndication arrangement.	Citi will support for Region A and Region B.
OWNE	The transaction is an external account transfer.	Citi will support for Region A and Region B.
OWNI	The transaction is an own account transfer.	Citi will support for Region A and Region C.

PAIR	The transaction is part of a pair-off.	Region C - required for all pair-off transaction.
PLAC	The transaction is part of a placement.	Citi will support for Region A.
PORT	The transaction relates to a portfolio move from one investment manager to another and/or from an account servicer to another. It is generally charged differently than another account transfer (OWNE, OWNI, INSP), hence the need to identify this type of transfer as such.	Citi will support for Region A and Region B.
REAL	Realignment of positions between ICSD depositories.	Citi will support for Region A and Region B.
REDI	The transaction involves the withdrawal of specified amounts from specified sub-accounts.	Citi will support for Region A.
REDM	Redemption of Funds (Funds Industry ONLY).	Citi will support for Region A and Region B.
RELE	The transaction is part of a release (into/from local) of DR operation.	Citi will support for Region A and Region B.
REPU	The transaction relates to a repo or reverse repo.	Citi will support for Belgium, France, Italy, Spain, US and Global Custody.
RODE	Refers to the return of securities resulting from a decayed/rejected delivery without matching operation.	Citi will support for Region A and Region B.
RPTO	The transaction is for reporting purposes only.	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
RVPO	The transaction relates to a reverse purchase agreement transaction	Citi will support for Region A and C
SBBK	This transaction relates to a sell buy back transaction	Citi will support for Region A
SBRE	Internal re-allocation of a borrowed holding from one safekeeping account to another.	Citi will support for Region A
SECB	The transaction is part of a securities borrowing transaction.	Citi will support for Region A and Region B.
SECL	The transaction is part of a securities lending transaction.	Citi will support for Region A and Region C.
SLRE	Internal re-allocation of a holding on loan from one safekeeping account to another	Citi will support for Region A
SUBS	Subscription to funds (Funds Industry ONLY).	Citi will support for Region A.

SYND	Issue of securities (bonds, warrants, equities...) through a syndicate of underwriters and a Lead Manager.	Citi will support for Region A and Region B.
TBAC	The transaction relates to a TBA closing trade.	Citi will support for Region A.
TRAD	The transaction relates to the settlement of a trade (default, most common settlement).	This is the default code because it is the most common settlement.
TRPO	Relates to a triparty repo.	Citi will support for Region A and Region B.
TRVO	Relates to a triparty reverse repo.	Citi will support for Region A and Region B.
TURN	The transaction is part of a turnaround: the same security is bought and sold to settle the same, to or from different brokers.	Required for turnaround transactions. If provided, Field 99B:TOSE and Field 99B:SETT should be provided. If all fields are not provided, the instruction will reduce STP.

Field 22F: REPT

CODES	DESCRIPTION	CITI REQUIREMENTS
CALL	Relates to the change in the closing or maturity date.	Citi will support for Global Custody and US DCC Repo processing.
CADJ	Relates to a repo collateral substitution	Citi will support for Region C.
PAIR	Relates to a repo that is part of a pair-off	Citi will support for Region C. See the US DCC Repo documents for further details
RATE	Relates to a change in the repo rate	Citi will support for Global Custody and US DCC Repo processing.
ROLP	Relates to a repo rollover of a position extending the closing or maturity date	Citi will support for Global Custody and US DCC Repo processing.
TOPU	Relates to a cover of a securities position due to a deficit of collateral following mark to market valuation	Citi will support for Global Custody and US DCC Repo processing.
WTHD	Relates to the withdrawal of a securities position due to excess of collateral following mark to market valuation	Citi will support for Global Custody and US DCC Repo processing.

Field 22F: TRCA

CODES	DESCRIPTION	CITI REQUIREMENTS
CUST	Settling as a Custodian	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SAGE	Settling as an Agent	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SPRI	Settling as a Principal	Citi will support for Greece to indicate transactions settling as principal.

Field 22F: STAM

For UK CREST (See Note 1.):

CODES	DESCRIPTION	CITI REQUIREMENTS
GBAX	No SDRT liability, change of trustee.	Citi will support.
GBBX	No SDRT liability, transfer to specific beneficiary of will, transfer to residual beneficiary of will, or distribution to beneficiary of settlement.	Citi will support.
GBCX	No SDRT liability, transfer intestacy.	Citi will support.
GBDX	No SDRT liability, appropriation on death.	Citi will support.
GBEX	No SDRT liability, confirmation of traditional option.	Citi will support.
GBFX	No SDRT liability, hedge against traditional option.	Citi will support.
GBGX	No SDRT liability, transfer on marriage.	Citi will support.
GBHX	No SDRT liability, transfer on divorce.	Citi will support.
GBIX	No SDRT liability, transfer on liquidation.	Citi will support.
GBLX	No SDRT liability, gift inter vivos.	Citi will support.
GBMX	No SDRT liability, death (varying disposition)	Citi will support.
GBNX	No SDRT liability, result of automatic transformation (cannot be input by members)	Citi will support.
GBOX	No SDRT liability, transfer to/from nominee, with no change of beneficial owner (or transfer of nominees between the same beneficial owner).	Citi will support.
GBSX	No SDRT liability, transfer to exempt charity.	Citi will support.
GBTX	No SDRT liability, SDRT paid inside CREST on another CREST transaction.	Citi will support.

GBUX	No SDRT liability, stamp duty paid outside CREST on physical document (including form 169); or SDRT paid (to be paid) outside CREST on Corporate Action.	Citi will support.
GBVX	No SDRT liability, NCBO – NCLO (including de- or re-materialization).	Citi will support.
GBWX	No SDRT liability, issuing house exemption on an issue.	Citi will support.
GBXX	No SDRT liability, synthetic SLR for use during transition only.	Citi will support.
IEYX	Irish exempt - no change in beneficial ownership.	Citi will support.
IEZX	Irish exempt – other reason than NCBO.	Citi will support.
GB2X	No SDRT liability, transfer result of Corporate Action.	Citi will support.
GB3X	No SDRT liability, intra group transfer a letter of direction executed.	Citi will support.
GB4X	No SDRT liability, stock loan return or transfer of DBV collateral, relating to loans.	Citi will support.
GB5X	No SDRT liability, letter of direction executed (including pension scheme mergers, purchase of life insurance policies, and transfer of securities for loans).	Citi will support.
GB6X	No SDRT liability, AUT merger or AUT/OEIC conversion/amalgamation.	Citi will support.
GB7X	No SDRT liability, security on an overseas register.	Citi will support.
IE8X	Irish exempt, new issue	Citi will support.

Notes

(1) Clients need to ensure that the appropriate stamp duty exemption codes are used to reflect their correct tax status. Citi can assist in guidance as to the appropriate codes to be used, provided that clients have identified their tax status.

For Hong Kong:

CODES	DESCRIPTION	CITI REQUIREMENTS
HASD	Half Stamp.	Citi will support.
FUSD	Full Stamp.	Citi will support.

Field 22F: RTGS

CODES	DESCRIPTION	CITI REQUIREMENTS
NRTG	Although the standing instruction is to settle through the RTGS system, it is required for this settlement to override the standing instruction, i.e., settle through the non-RTGS system.	Citi will support for Germany.
YRTG	Although the standing instruction is to settle through the non-RTGS system, it is required for this settlement to override the standing instruction, i.e., settle through the RTGS system.	Citi will support for Germany, Hong Kong, Clearstream and Euroclear transactions.

Field 22F: REGT

CODES	DESCRIPTION	CITI REQUIREMENTS
NREG	Although the standing instruction is to register on receipt, it is required for this settlement to override the standing instruction, i.e., to hold the securities in street name.	Citi will support.
YREG	Although the standing instruction is to hold the securities in street name on receipt, it is required for this settlement to override the standing instruction, i.e., to register the securities.	Citi will support.

Field 22F: BENE

CODES	DESCRIPTION	CITI REQUIREMENTS
NBEN	Although the standing instruction is to change the beneficial ownership, it is required for this settlement to override the standing instruction, i.e., not to change the beneficial ownership.	Region A and B will support.
YBEN	Although the standing instruction is not to change the beneficial ownership, it is required for this settlement to override the standing instruction, i.e., to change the beneficial ownership.	Citi will support for Hong Kong, Philippines and Portugal in Region A and for Region B.

Field 22F: CASY

CODES	DESCRIPTION	CITI REQUIREMENTS
GROS	Gross Settlement System	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
NETS	Net Settlement System	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

Field 22F: DBNM

CODES	DESCRIPTION	CITI REQUIREMENTS
BRKR	Broker	Citi will not support.
INTE	Internal	Citi will not support.
VEND	Vendor	Citi will not support.

Field 22F: TCPI

CODES	DESCRIPTION	CITI REQUIREMENTS
AGEN	Agent	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
PRIN	Principle	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

Field 22F: MACL

CODES	DESCRIPTION	CITI REQUIREMENTS
CLNT	Client Side	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
MAKT	Market Side	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

Field 22F: FXCX

CODES	DESCRIPTION	CITI REQUIREMENTS
FXNO	Forex Not to be Cancelled	Region A and B will support.
FXYE	Forex to be Cancelled	Region A and B will support.
SINO	Standing Instruction	Region A will support.

Field 22F: BLOC

CODES	DESCRIPTION	CITI REQUIREMENTS
BLCH	Block Trade Child	Region A and B will support.
BLPA	Block Trade Parent	Region A and B will support.

Field 22F: REST

CODES	DESCRIPTION	CITI REQUIREMENTS
144A	Pursuant to 144A	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
NRST	Not Subject to Restrictions	
RSTR	Subject to Restrictions (not pursuant to 144A)	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

Field 22F: SETS

CODES	DESCRIPTION	CITI REQUIREMENTS
YSET	Settle through the alternate settlement system.	Supported for Malaysia and Japan.
NSET	Settle through the default settlement system.	Supported for Malaysia and Japan.

Field 22F: NETT

CODES	DESCRIPTION	CITI REQUIREMENTS
YNET	The settlement instruction is eligible for netting.	Citi will support.
NNET	The settlement instruction is not eligible for netting.	Citi will support.

Field 22F: CCPT

CODES	DESCRIPTION	CITI REQUIREMENTS
YCCP	The settlement instruction is CCP eligible.	Citi will support.
NCCP	The settlement instruction is not CCP eligible.	Citi will support.

Field 22F: LEOG

CODES	DESCRIPTION	CITI REQUIREMENTS
YLEG	Letter of guarantee is accepted. If there is a standing instruction in place not to accept a letter of guarantee, then this standing instruction is to be ignored.	Citi will support.
NLEG	Letter of guarantee is not accepted. If there is a standing instruction in place to accept a letter of guarantee, then this standing instruction is to be ignored.	Citi will support.

Field 22F: COLA

CODES	DESCRIPTION	CITI REQUIREMENTS
BFWD	Bond Forward	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
CCIR	Cross Currency IRS	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
COMM	Commodities	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
CRDS	Credit Default Swap	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
CRPR	Cross Product	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
CRSP	Credit Support	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
CRTL	Credit Line	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
EQPT	Equity Option	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
EQUS	Equity Swap	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
EXPT	Exotic Option	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

EXTD	Exchange Traded Derivatives	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
FIXI	Fixed Income	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
FORW	Forward Foreign Exchange	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
FORX	Foreign Exchange	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
FUTR	Futures	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
LIQU	Liquidity	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
OPTN	FX Option	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
OTCD	OTC Derivatives	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
PAYM	Cash Settlement	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
REPO	Repurchase Agreement	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
RVPO	Reverse Repurchase Agreement	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SBSB	Securities Buy Sell Back	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SCIE	Single Currency IRS Exotic	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SCIR	Single Currency IRS	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SCRP	Securities Cross Product	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SLEB	Securities Lending and Borrowing	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SLOA	Secured Loan	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
SWPT	Swaption	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
TBAS	To be Announced	Citi will not support. If provided, the code will not be used for processing

		and will not reduce STP.
TCRP	Treasury Cross Product	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

Field 22F: TRAK

CODES	DESCRIPTION	CITI REQUIREMENTS
UNTR	The loan/collateral instruction is untracked	Supported for Region C for Repo Processing
TRAC	The loan/collateral instruction is tracked	Supported for Region C for Repo Processing

Field 22F: COLE

CODES	DESCRIPTION	CITI REQUIREMENTS
COLA	Eligible for Collateral Purposes	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.
COLN	Not Eligible for Collateral Purposes	Citi will not support. If provided, the code will not be used for processing and will not reduce STP.

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