

Attachment II

New CNS Intraday Message Format

Below is the format of the ISO 15022 message that will be sent to Participants when their CNS position changes due to new settling trades or new miscellaneous activity in the day cycle.

- Sequence A will contain general information about the message being sent
- Sequence B will contain information about the Participants CNS position.
- Sequence C will contain information about new trades settled in the day cycle
- Sequence D will contain information about miscellaneous activity taking place during the day cycle

Note(1): A participant will never receive Sequence C and Sequence D information together.

Note(2): Normally each message will contain either one(1) Sequence C or one(1) Sequence (D)

Note(3): The ISO Field tag is defined as a unique string of characters identifying the meaning and format of the data item. Field tags with multiple formats such as 98 (format can be for date or date & time) or 95 (format for party may be expressed in BIC, local market identifiers including a data source scheme, or free format such as name & address) are expressed on the www.iso15022.org website as 98a and 95a respectively. The field tags are expressed in the message by the actual format used.

For example:

98a Date/Time is either expressed as 98A (qualifier) (date)
or 98C (qualifier) (date) (time)

MT 570 Intra-day Continuous Net Settlement Message on Settlement Day

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
Mandatory Sequence A General Information						
M	16R			Start of Block	GENL	16R:GENL
M	20C	SEME	REFERENCE	Senders Reference	:4!c//16x	20C:SEME//16x Message Control number
M	23G			Function of the message	4!c[4!c]	23G:NEWM
O	98a	PREP	Date/Time	Preparation Date/Time	:4!c//8!n6!n	:98C:PREP//yyyymmddhhmmss CNS will be using the 98C option of this tag for this data item
M	16S			End of Block	16S	16S: GENL
Mandatory Sequence B Position Information						
M	16R			Start of Block	POSINFO	16R:POSINFO
M	95a	CLBR	Party	Participant Number	<u>:4!c/4!c[4c]/34z</u>	95R: CLBR/DTCY/<partnum> CNS will be using the 95R option of this tag for this product

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
M	22F	ACCL	Indicator	CNS Sub account	:4!c/[4!c[4c]]/4!c	22F: ACCL/DTCY/1 digit alpha *DTCC values are at the end of this document * DTCY Qualifier overrides requirement for 4 character data
M	35B			Identification of the Financial Instrument	[!SIN1!e12!c][4*35x]	35B:<country><cusip><check> where <country> is stored in Country Code field, <cusip> is stored in Cusip field, and <check> is stored in Check Digit field in Transaction Table.
M	93B	FIOP	Position (repetitive field)	First Opening position	<u>:4!c/[4!c[4c]]/4!c/[s]15d</u>	93B:FIOP//UNIT/+15d Net Opening position at start of day cycle
M	22H	OPDC	Indicator (repetitive field)	Cycle of Position	:4!c//4!c	22H: OPDC//OPDC Day Cycle
M	36B	NSTT	Quantity	Net Settling Trades	:4!C//4!C/15d	36B:NSTT//UNIT/15d Net of settling Trades in day cycle Cumulative to this point

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
M	22H	CRDB	Indicator	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED or 22H:CRDB//DEBT This tag qualifies Net Of Settling Trades
M	36B	NMAC	Quantity	Net Miscellaneous Activity	:4!C//4!C/15d	36B:NMAC//UNIT/15d Net of day cycle Miscellaneous Activity cumulative to this point
M	22H	CRDB	Indicator	Credit/debit indicator	:4!c//4!c:	22H:CRDB//CRED or 22H:CRDB//DEBT This tag qualifies Net of Day Cycle Miscellaneous Activity
M	36B	ALLO	Quantity	Quantity Allocated	<u>:4!c//4!c/15d</u>	36B:ALLO//UNIT/15d Net of day cycle Shares Received or Delivered Cumulative to this point
M	22H	CRDB	Indicator	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED = Short Position 22H:CRDB//DEBT = Long Position This tag qualifies the New of Day Cycle Shares Received

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
M	93B	AGGR	Balance	Aggregate Balance	<u>:4!c/[4!c[4c]]/4!c/[s]15d</u>	93B:AGGR//UNIT/+15d Net of Current CNS Position

Mandatory Sequence B1 Position Depository Information

M	16R			Start of Block	B1	16R:DEPINFO
M	11A	SETT	Currency Code	Settlement Currency	<u>:4!c/3!a</u>	11A: SETT//USD
M	95a	DEBA	Party	Depository Bank	<u>:4!c/4!c[4c]/34z</u>	95R: DEBA/DTCY/<partnum (DTC) CNS will be using the 95R option of this tag for this product
M	16S			End of Block (B1)	DEPINFO	16S: DEPINFO
M	16S			End of Block (B)	POSINFO	16S: POSINFO

Optional Sequence C Net Settling Trades Detail

(Entire Block can repeat. As CNS is currently formatting this message no repetitive blocks will be generated)

M	16R			Start of Block	16R	16R: NSTD
M	94B	TRAD	Place	Place of Trade	<u>:4!c/[4!c[4c]]/4!c/[30z]</u>	94B: TRAD/DTCY/< Stock Exchange Code This field will always be SPACES
M	22H	BUSE	Indicator	Buy/Sell	<u>:4!c/4!c</u>	22H:BUSE//BUYI <<< this is a capital letter "eye" 22H:BUSE//SELL

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
M	36B	QSEC	Quantity of Financial Instrument	Quantity of Securities	:4!c//4!c/15d	36B:QSEC//UNIT/15d
M	95a	CTRA	Party	Contra Broker	<u>:4!c/4!c[4c]/34z</u>	95R: CTRA/DTCY/<partnum> CNS will be using the 95R option of this tag for this product
M	22H	NSDC	Indicator	Net Settling Trade Cycle	:4!c//4!c	22H: NSDC//NSDC Day Cycle
M	19A	PRIN	Amount	Contract Value	<u>:4!c//[s]3!a15d</u>	19A:PRIN//((s)USD15d
M	98a	TRAD	Date/Time	Trade Date	<u>:4!c//8!n</u>	98A:TRAD//MMDDCCYY CNS will be using the 98A option of this tag for this product
O	20C	EVMU	REFERENCE	Exchange/VMU Reference	:4!c//16x	20C:EVMU//16x
M	16S			End of Block	16S	16S: NSTD
Optional Sequence D Miscellaneous Activity (Entire Block can repeat. As CNS is currently formatting this message no repetitive blocks will be generated)						
M	16R			Start of Block	16R	16R: MSAC
M	22H	NMDC	Indicator	Net Misc. Activity Cycle	:4!c//4!c	22H: NMDC//NMDC Day Cycle

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
M	36B	ADJU	Quantity of Financial Instrument	Quantity of Miscellaneous activity	:4!C//4!C/15d	36B:ADJU//UNIT/15d
M	22H	CRDB	Indicator	Credit/debit indicator	:4!c//4!c	22H:CRDB//CRED = Short Position 22H:CRDB//DEBT = Long Position
M	19A	VALU	Amount		<u>:4!c//[s]3!a15d</u>	19A:VALU//(s)USD15d
M	22F	TYMA	Indicator	Type of Adjustment	<u>:4!c/[4!c[4c]]/4!c</u>	22F:TYMA/DTCY/xx *DTCC Values are at the end of this document. * DTCY Qualifier overrides requirement for 4 character data
M	98a	PROC	Date/Time	Internal time stamp	<u>:4!c//8!n6!n</u>	:98C:PROC//yyyymmddhhmmss CNS will be using the 98C option of this tag for this product
M	16S			End of Block	16S	16S: MSAC

END OF MESSAGE

CNS Sub Account Values Sequence B Tag 22F:

A = Regular Account

E = Fully Paid For

G = Reorg #1

H = Reorg #2

R = ACATS Long

S = ACATS Short

ISO Tag Status	ISO Tag	ISO Qualifier	ISO Generic Field Name	ISO Detailed Field Name	ISO Content/Options	DTCC Data Field Example
<p>Type of Adjustment Values Sequence D Tag 22F:</p> <ul style="list-style-type: none"> 02 = CNS Ineligible / Muni Bond Exit 17 = ID Net 18 = ID Net Reject / Reversal 20 = Member Firm Merger 25 = Honest Broker 30 = Name Change 35 = ACATS-ODS (CNS Eligible) 36 = ACATS-ODS (DTC, not CNS Eligible) 50 = Reorg - Name Change 51 = Reorg - Merger 52 = Reorg - Redemption 53 = Reorg - Ineligible - Tender 54 = Reorg - Reverse Split 55 = Daily Bal After Allocation 56 = Reorg Exit 59 = Index WTS Exercise 65 = ACATS (CNS Eligible) 66 = ACATS (DTC, not CNS Eligible) 71 = JNL - Trade Adjustment 73 = JNL - Dividend Adjustment 74 = Inter Account Netting / Inter Acct Transfer 75 = JNL - Received/Delivered Adj 76 = RIO B/O Into CNS 77 = JNL - Buy-In Execution 79 = JNL - CNS Ineligible Adjustment 81 = JNL - Reorg Adjustment 83 = JNL - Member Firm Adjustment 92 = Transfer Into Fully Paid For Account 93 = Transfer Out Of Fully Paid For Account 						