

# Best Practices TriParty Agency Collateral Management

**Disclaimer:**

This document is the result of an industry consultation and represents Best Practices only.

It is not therefore an SMPG document but it was yet agreed to make it public on the smpg website.

|                     |              |
|---------------------|--------------|
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| Changes to previous versions |          |                                        |     |
|------------------------------|----------|----------------------------------------|-----|
| Version 0.1<br>March 2011    | Creation | First draft of the document            | All |
| Version 0.2<br>April 2011    | Update   | Second draft of the document           | All |
| Version 0.3<br>April 2011    | Update   | Third draft of the document            | All |
| Version 0.4<br>May 2011      | Update   | Fourth draft of the document           | All |
| Version 0.5<br>May 2011      | Update   | Fifth draft of the document            | All |
| Version 0.6<br>Dec 2011      | Update   | Added the MT 569 part + General review | All |

## Market Practice Tri Party Agency Collateral Management

|             |        |                                                                                                                                    |                         |
|-------------|--------|------------------------------------------------------------------------------------------------------------------------------------|-------------------------|
| Version 0.7 | Update | Update based on the SR2012                                                                                                         | VII.A.1."US specifics." |
| Version 0.8 | Update | Update to SMPG template and review messages based on SR2013.                                                                       | All                     |
| Version 0.9 | Update | Doc name change to clarify tri-party agency collateral<br>Scope section update to clarify contract/cash communication out of scope | ISITC                   |

## I. Scope and definitions:

The scope of this document is to illustrate the standard messaging solution for triparty collateral. The content is based on the outcome of meetings SWIFT had with players in the field and reflects the standard translation of the business needs expressed by those institutions.

It illustrates tri-party collateral message flows and contents in tri-party operations, e.g., Repo, Securities Lending, Derivatives margining and other exposure types secured via triparty.

The contract and cash or netting of cash between Instructing party and Custodian/Account Servicer are out of scope for this document. Please refer to the ISITC Tri-party Reverse Repurchase Agreement Market Practice for information on the messaging flows and field usage.

The present market practice document intends to be a live document therefore it will evolve at the same pace as the message maintenance cycle.

## II. Actors and Roles:

| Actors and Roles definitions |                                                                                                                                                                                                                                                              |
|------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Description                  | Definition                                                                                                                                                                                                                                                   |
| Instructing Party            | Party that instructs the executing/servicing party to process and monitor a transaction.                                                                                                                                                                     |
| Executing Party              | Party responsible for executing the different steps of a process as requested by an instructing party.                                                                                                                                                       |
| Triparty Agent               | Party that is responsible for the administration (processes, monitors and reports) of triparty collateral transactions/operations received from instructing parties. This includes collateral allocation, marking to market, and substitution of collateral. |
| Collateral Giver             | An institution or an agent that gives collateral to an institution called "Collateral Takers" to cover transactions, for its own account, he has with Collateral Taker.                                                                                      |
| Collateral Taker             | An agent or institution, that receive collateral, for its own account, to cover against transactions he has with Collateral Giver.                                                                                                                           |

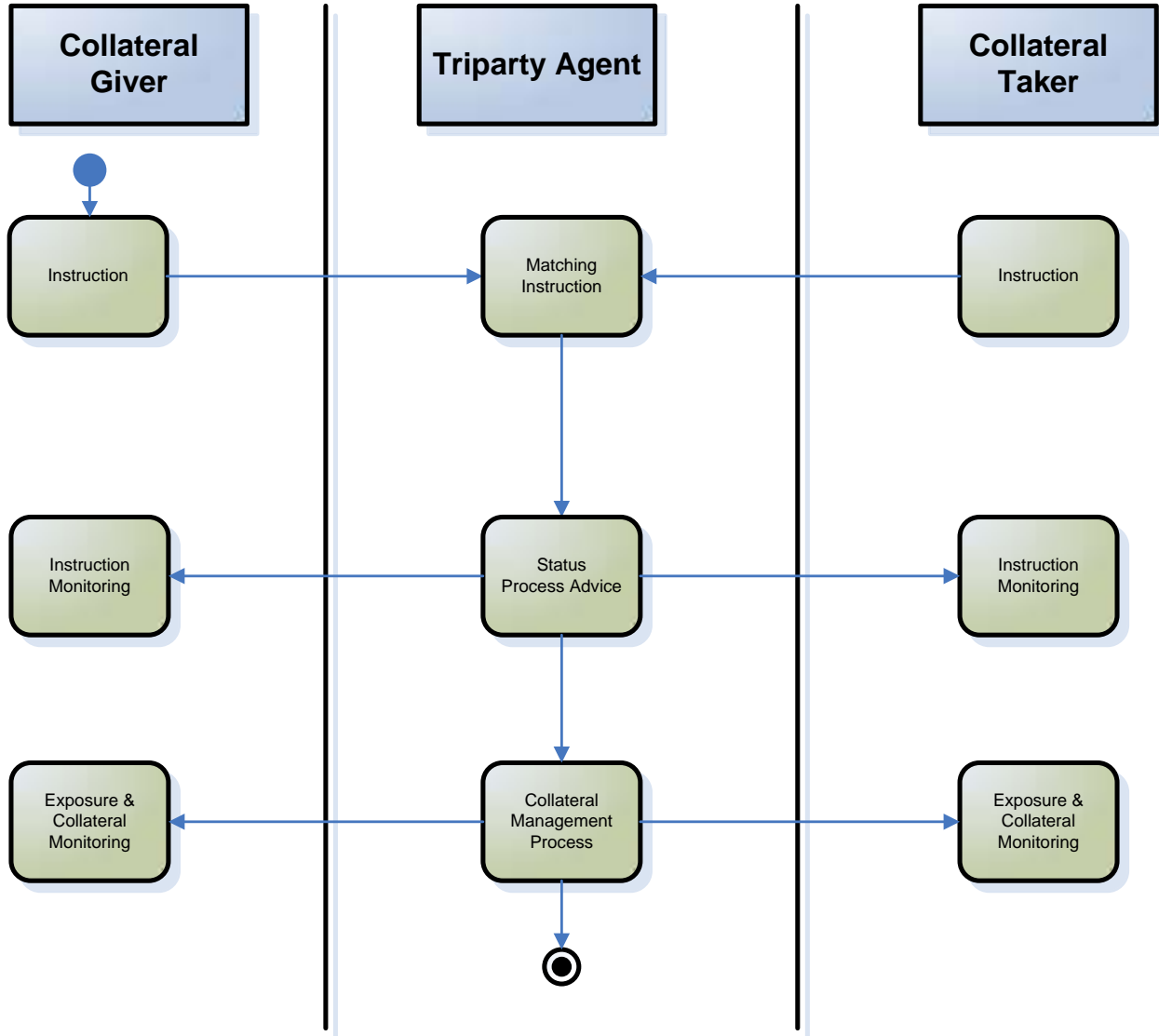
| Business Actors/Roles Matrix Table |                   |                 |
|------------------------------------|-------------------|-----------------|
| Roles \ Actors                     | Instructing Party | Executing Party |
| Triparty Agent                     |                   | x               |
| Collateral Giver                   | x                 |                 |
| Collateral Taker                   | x                 |                 |

### III. Activity Diagram:

#### A. **Instruction process.**

##### 1. Instruction

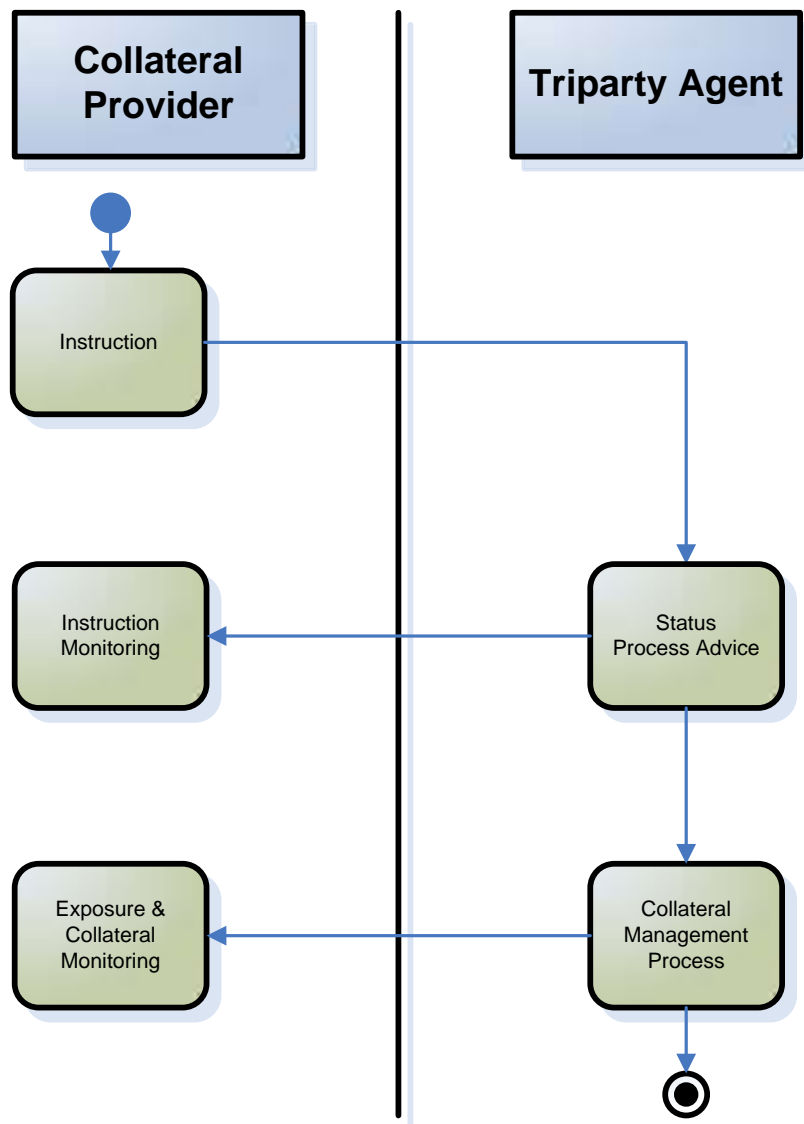
Applies to plain vanilla Triparty Collateral Instruction and triparty collateral adjustment instructions that need to be matched by both parties.



| <b>Descriptions of the activities</b>                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                  |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Collateral Giver</b>                                                                                                                                                                                                                          | <b>Triparty Agent</b>                                                                                                                                                                                                                                                                        | <b>Collateral Taker</b>                                                                                                                                                                                                                          |
| <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to collateralize the exposure amount/quantity to the Collateral Taker.</p>                                                                                                             | <p><b><u>Matching Instruction:</u></b><br/>The Triparty Agent checks that the two parties are clients and that the details of the instructions received match.<br/>The Triparty Agent perform all required and legally documented (in Operating Procedures) collateral management tasks.</p> | <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to receive a amount/quantity of collateral from the Collateral Giver.</p>                                                                                                              |
|                                                                                                                                                                                                                                                  | <p><b><u>Matched YES/NO:</u></b> If YES, ie, the two instructions are matched, the next step is the <b>Status / Process Advice</b>.<br/>If NO, ie the two instructions don't match, the next step is <b>Status / Process Advice</b>.</p>                                                     |                                                                                                                                                                                                                                                  |
| <p><b><u>Instruction Monitoring process.</u></b><br/>Monitor the status of the instruction.<br/>If the two instructions were not matched during the matching process a new instruction need to be sent, the next step is <b>Instruction</b>.</p> | <p><b><u>Status / Process Advice:</u></b> Update status and inform about it.</p>                                                                                                                                                                                                             | <p><b><u>Instruction Monitoring process.</u></b><br/>Monitor the status of the instruction.<br/>If the two instructions were not matched during the matching process a new instruction need to be sent, the next step is <b>Instruction</b>.</p> |
| <p><b><u>Exposure &amp; Collateral Monitoring process:</u></b> Process the valuation received and performs a close monitoring of their exposure(s) and commitments as the collateral allocated.</p>                                              | <p><b><u>Collateral Management process:</u></b> The Triparty Agent performs the eligibility checks, allocations and valuations.<br/>This is followed by transfer of collateral, cash transfer for Repo and eventually the settlement.<br/>The Triparty agent inform about it.</p>            | <p><b><u>Exposure &amp; Collateral Monitoring process:</u></b> Process the valuation received and performs a close monitoring of their exposure(s) and commitments as the collateral allocated.</p>                                              |

2. Adjustment

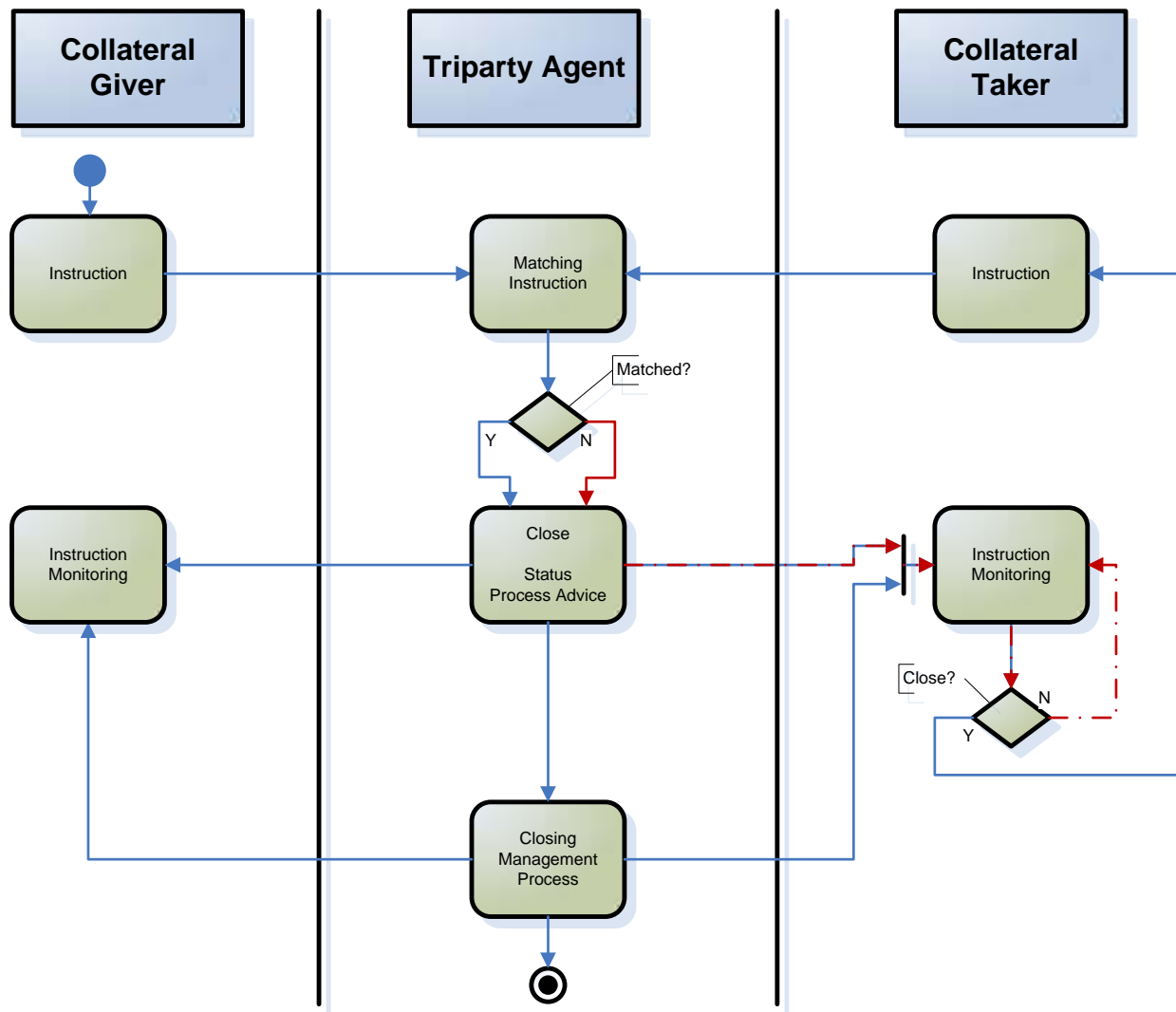
Applies to non matched triparty collateral transaction.



| <b>Descriptions of the activities</b>                                                                                                                                                               |                                                                                                                                                                                                                                                                                                                |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Collateral Provider</b>                                                                                                                                                                          | <b>Triparty Agent</b>                                                                                                                                                                                                                                                                                          |
| <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to collateralize the exposure amount/quantity to the Collateral Taker.</p>                                                                |                                                                                                                                                                                                                                                                                                                |
| <p><b><u>Instruction Monitoring process:</u></b> Monitor the status of the instruction.</p>                                                                                                         | <p><b>Status / Process Advice:</b> Update status and inform about it.</p>                                                                                                                                                                                                                                      |
| <p><b><u>Exposure &amp; Collateral Monitoring process:</u></b> Process the valuation received and performs a close monitoring of their exposure(s) and commitments as the collateral allocated.</p> | <p><b><u>Collateral Management process:</u></b> The Triparty Agent performs the eligibility checks, allocations and valuations.<br/>This is followed by substitutions of collateral, transfer of collateral, cash transfer for Repo and eventually the settlement.<br/>The Triparty agent inform about it.</p> |



3. Early Closure

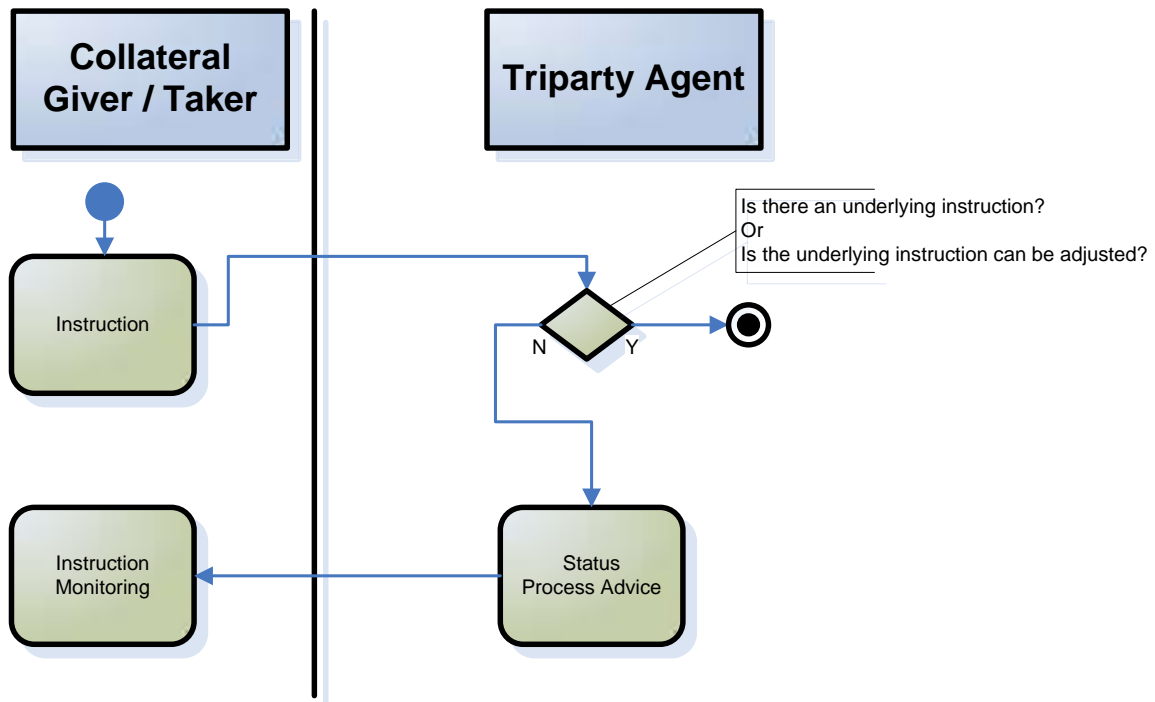


| Descriptions of the activities                                                                                      |                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                                                  |
|---------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Collateral Giver                                                                                                    | Triparty Agent                                                                                                                                                                                                                                                                                                                             | Collateral Taker                                                                                                                                                                                                                                                                                                                 |
| <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to close a collateral instruction.</p>                    | <p><b><u>Matching Instruction:</u></b><br/>                     The Triparty Agent checks that the two parties are clients and that the details of the instructions received match.<br/><br/>                     The Triparty Agent perform all required and legally documented in Operating Procedures) collateral management tasks.</p> | <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to close collateral instruction.</p>                                                                                                                                                                                                                                   |
|                                                                                                                     | <p><b><u>Matched YES/NO:</u></b> If YES, ie, the two instructions are matched, the next step is the <b>Status / Process Advice</b>.<br/><br/>                     If NO, ie the two instructions don't match, the next step is <b>Status / Process Advice</b>. (see red line)</p>                                                          |                                                                                                                                                                                                                                                                                                                                  |
| <p><b><u>Instruction Monitoring process:</u></b><br/>                     Monitor the status of the instruction</p> | <p><b><u>Close:</u></b> The Triparty Agent Process to the closing of the transaction.<br/><br/> <b><u>Status/Process Advice:</u></b> Update status and inform about it.</p>                                                                                                                                                                | <p><b><u>Instruction Monitoring process:</u></b><br/>                     Monitor the status of the instruction</p>                                                                                                                                                                                                              |
|                                                                                                                     |                                                                                                                                                                                                                                                                                                                                            | <p><b><u>Close YES/NO:</u></b> if YES, i.e., this party is OK with the closing of the transaction, the next step is <b>Instruction</b>.<br/><br/>                     If NO, i.e. if this party doesn't want to close the transaction, <b><u>Instruction Monitoring</u></b> until the end of the transaction. (see red line)</p> |
|                                                                                                                     | <p><b><u>Closing Management process:</u></b><br/>                     The Triparty Agent return of the collateral against cash.<br/><br/>                     The Triparty agent inform about it.</p>                                                                                                                                      |                                                                                                                                                                                                                                                                                                                                  |

## B. Cancellation processes

### 1. Cancellation request process

Applies to the cancellation of collateral instruction or collateral adjustment instruction.



| Descriptions of the activities                                                                                 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|----------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Collateral Giver/Taker                                                                                         | Triparty Agent                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| <p><b><u>Instruction:</u></b> Instruct the Triparty Agent to cancel a Collateral transaction.</p>              | <p><b><u>Is there an underlying instruction? Or Is the underlying instruction can be adjusted? YES/NO:</u></b></p> <p>The Triparty Agent checks if there is already an underlying transaction matched with another party (Collateral Giver/Taker).</p> <p>If there is no underlying transaction then YES the instruction is cancelled.</p> <p>If there is an underlying transaction matched, then NO the instruction is cancelled.</p> <p><b><u>OR</u></b></p> <p>The Triparty Agent checks if the previous received adjustment can be cancelled.</p> <p>If YES the instruction is adjusted.</p> <p>If NO the instruction is cancelled.</p> |
| <p><b><u>Instruction</u></b>      <b><u>Monitoring process.</u></b> Monitor the status of the instruction.</p> | <p><b><u>Status / Process Advice:</u></b> Update status and inform about it.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |

## IV. Communication Diagrams:

This section describes the high level communication requirements based on the activity diagrams documented above. It shows the typical exchanges of information in the context of a transaction.

In **green**, the main communication requirements for this process.

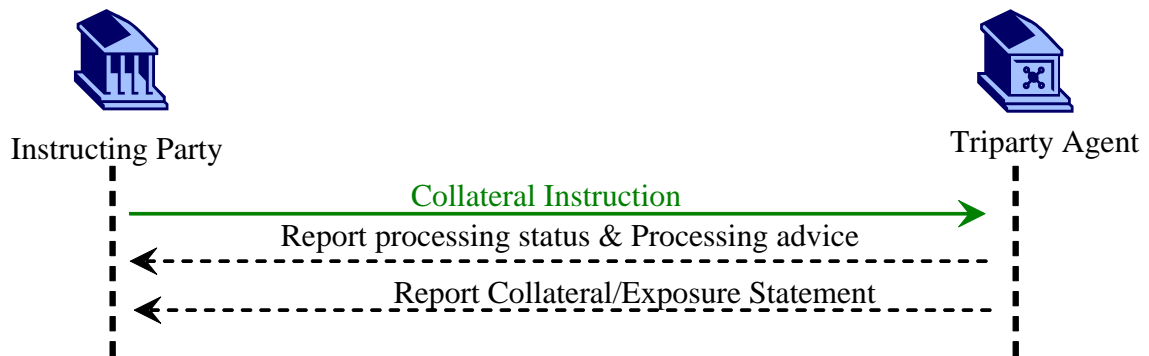
In **black**, the surrounding communication requirements.

In **dotted line**, the optional/potential surrounding communication requirements.

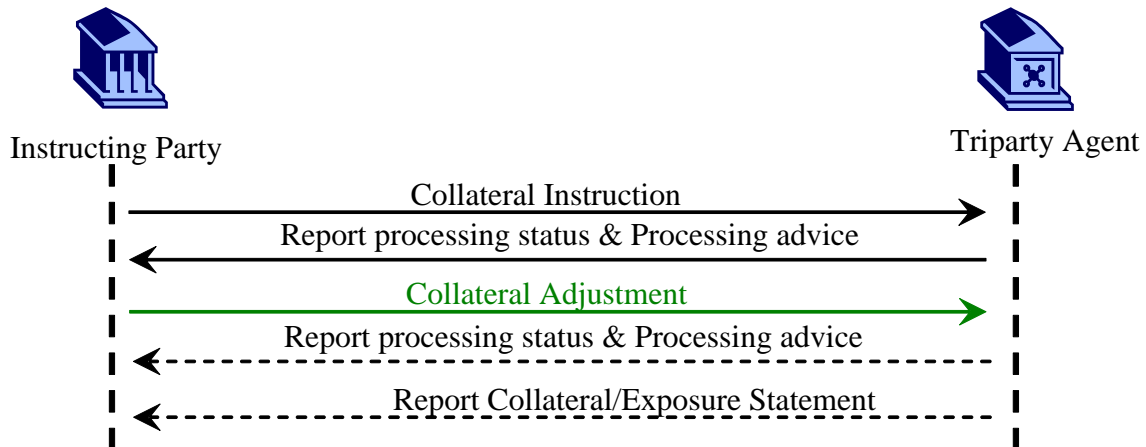
### **A. Instruction and Adjustment.**

#### 1. Instruction.

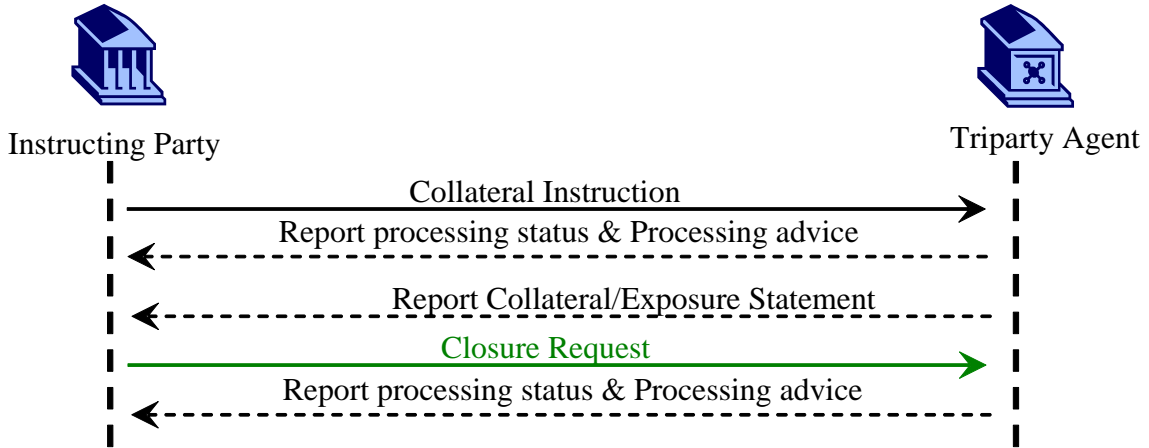
Applies to plain vanilla Triparty transaction.



#### 2. Adjustment.

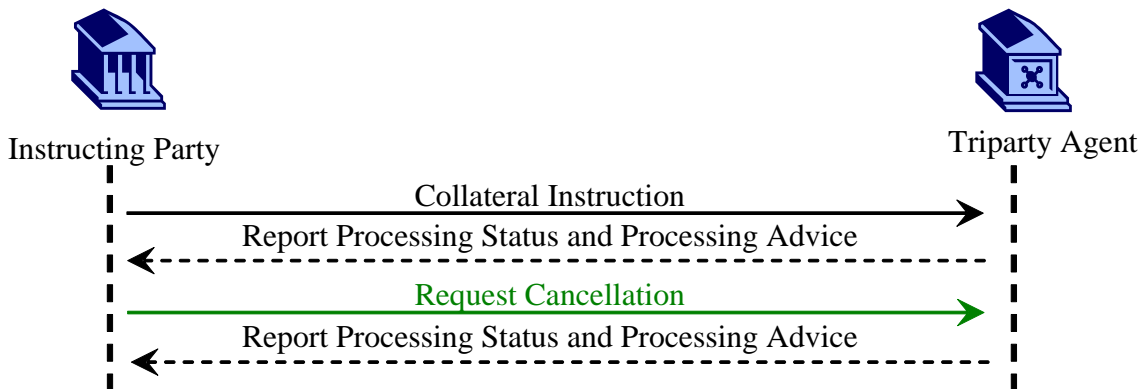


3. Early Closure.



**B. Cancellation processes**

1. Cancellation request process



## V. Business data requirements:

Business data requirement section describes the business information that will be needed for the business process to take place

### A. **Instruction and Adjustment.**

#### 1. Instruction.

Applies to plain vanilla Triparty transaction.

Collateral Instruction

This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction.

#### **Task Force recommendations on U.S. Tri-Party Repo**

In US, following the Task Force recommendations on U.S. Tri-Party Repo transactions published by The Federal Reserve Bank of New York in Dec 2010; the following business data, represented by “US” in the third column, are required in the collateral instruction message.

| Business data                                  | Additional Comments                                                                                                                               | Minimum mandatory data |
|------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                       | <b>Reference of the message, not the transaction</b>                                                                                              | <b>M</b>               |
| <b>Sender collateral transaction reference</b> | <b>The collateral <u>transaction</u> reference of the client. Transaction = the whole collateral operation.</b>                                   | <b>M</b>               |
| Client collateral instruction reference        | The collateral <u>instruction</u> reference of the client. Instruction = a request to perform a specific action during a transaction.             |                        |
| Other references                               | For example, reference that the tri-party agent has attributed to the transaction and/or instruction (applicable to the second instruction flow). |                        |
| <b>New message identification</b>              | <b>Would also be used for cancellation request (CANC) or replacement (REPL).</b>                                                                  | <b>M</b>               |
| Preparation Date                               |                                                                                                                                                   |                        |
|                                                | <b><u>Trade date:</u> (MM/DD/YYYY) The date the TPR’s terms are agreed.</b>                                                                       | <b>M in US</b>         |
| <b>Execution Date</b>                          |                                                                                                                                                   | <b>M</b>               |
|                                                | <b><u>Settlement/start date:</u> (MM/DD/YYYY) The date on which the Investor’s cash begins funding the Dealer’s inventory.</b>                    | <b>M in US</b>         |
| <b>Collateral Instruction Type Indicator</b>   | <b>May be initiation, termination, collateral adjustment, data adjustment, price adjustment, automatic/manual select adjustment.</b>              | <b>M</b>               |
| <b>Exposure Type Indicator</b>                 | <b>Indicates that the collateral exposure is linked to:<br/>BFWD: Bond Forward<br/>CCIR: Cross Currency IRS</b>                                   | <b>M</b>               |

|                                                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                       |
|-----------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|
|                                                     | <p><b>COMM: Commodities</b><br/> <b>CRDS: Credit Default Swap</b><br/> <b>CRPR: Cross Product</b><br/> <b>CRSP: Credit Support</b><br/> <b>CRTL: Credit Line</b><br/> <b>EQPT: Equity Option</b><br/> <b>EQU: Equity Swap</b><br/> <b>EXPT: Exotic Option</b><br/> <b>EXTD: Exchange Traded Derivatives</b><br/> <b>FIXI: Fixed Income</b><br/> <b>FORW: Forward Foreign Exchange</b><br/> <b>FORX: Foreign Exchange</b><br/> <b>FUTR: Futures</b><br/> <b>LIQU: Liquidity</b><br/> <b>OPTN: FX Option</b><br/> <b>OTCD: OTC Derivatives</b><br/> <b>PAYM: Cash Settlement</b><br/> <b>REPO: Repurchase Agreement</b><br/> <b>RVPO: Reverse Repurchase Agreement</b><br/> <b>SBSB: Securities Buy Sell Back</b><br/> <b>SCIE: Single Currency IRS Exotic</b><br/> <b>SCIR: Single Currency IRS</b><br/> <b>SCR: Securities Cross Product</b><br/> <b>SLEB: Securities Lending and Borrowing</b><br/> <b>SLOA: Secured Loan</b><br/> <b>SWPT: Swaption</b><br/> <b>TBAS: To be Announced</b><br/> <b>TCRP: Treasury Cross Product</b></p> |                       |
|                                                     | <p><b>Transaction Type: Defaults to Repo (RPO = REPO) ; other selections: Reverse (REV = RVPO), Deliver/Receive Pledge (DRP = ???).</b></p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <p><b>M in US</b></p> |
| <p><b>Collateral receive/provide indicator</b></p>  | <p><b>Whether the sender is the collateral provider or taker</b></p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <p><b>M</b></p>       |
| <p>Priority Indicator</p>                           | <p>Priority codes should be 0001, 0002, 0003 etc, 0001 being the highest priority.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                       |
| <p>Automatic Allocation Indicator</p>               | <p>Codes to be used:<br/>         AUTO (Automatic allocation)<br/>         MANU (Manual allocation)</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                       |
| <p>Failed Settlement Salvation/Curing Indicator</p> | <p>Codes to be used:<br/>         FSSN (no), FSSY (yes).</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                       |
| <p>Preferential Basket Identification Number</p>    | <p>If there are more than one basket to be identified, this field will be repeated.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                       |



|                                                                                  |                                                                                                                                                                                                                                                                                   |         |
|----------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|
| Fallback Starting Basket Identification Number                                   |                                                                                                                                                                                                                                                                                   |         |
| Exclusion Basket Number                                                          |                                                                                                                                                                                                                                                                                   |         |
| Eligibility Set Profile Number of Cpty                                           | For the identification of the eligibility set profile of the counterparty<br><br><b><u>Collateral Type ID</u>: In conjunction with the Buyer Legal Entity field, this will create a unique collateral identification for matching (Appendix B, nine character alpha numeric).</b> | M in US |
| <b>The party sending the collateral instruction</b>                              | <b>We suggest this be a BIC with option P or a local code (CBL or Euroclear code) with option R.</b>                                                                                                                                                                              | M       |
| Sender's safekeeping account                                                     | Safekeeping account of party A at triparty agent.<br><br><b><u>Buyer Legal Entity</u>: The specific fund/account ID at the Clearing Agent; Cash Investors will need to begin storing ID data (PID/UID for BNYM, Profile ID for JPM. <b>This is still under review</b>).</b>       | M in US |
| <b>The client of the party sending the collateral instruction</b>                | <b>We suggest this be a BIC with option P or a local code (CBL or Euroclear code) with option R.</b>                                                                                                                                                                              | M       |
| The client of the party sending the collateral instruction's safekeeping account | Safekeeping account of party A's client at triparty agent.                                                                                                                                                                                                                        |         |
| <b>The counterparty of party A</b>                                               | <b>We suggest this be a BIC or a local code (CBL or Euroclear Code) with Option P.</b><br><b>Option R should be used if a specific triparty account needs to be referred to.</b>                                                                                                  | M       |
|                                                                                  | <b><u>Seller Legal Entity</u>: The specific Dealer ID at the Clearing Agent.</b>                                                                                                                                                                                                  | M in US |
| Counterparty's safekeeping account                                               | Safekeeping account of party B at triparty agent.                                                                                                                                                                                                                                 |         |
| The Triparty Agent                                                               | We suggest this should always be the BIC of the triparty agent.                                                                                                                                                                                                                   |         |
| The Triparty's safekeeping account                                               | Safekeeping account of the triparty agent.                                                                                                                                                                                                                                        |         |
| Narrative                                                                        |                                                                                                                                                                                                                                                                                   |         |
| Linked message MT number                                                         | Message type of the message identified by the reference in below field.                                                                                                                                                                                                           |         |
| Reference                                                                        | In the cancellation/replacement of a previously sent message (23G:CANC or REPL), will identify the <u>message reference</u> of the message to be cancelled/replaced.                                                                                                              | C       |
| <b>Termination date</b>                                                          | <b>May be open, a date closed-ended trades.</b>                                                                                                                                                                                                                                   | M       |

|                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |         |
|-----------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------|
|                       | <p><b><u>Maturity Date:</u></b> (MM/DD/YYYY) The date when a TPR matures</p> <p><b>a. <u>Overnight:</u></b> Booked to next business day (based on the Fedwire Holiday Calendar).</p> <p><b>b. <u>Term:</u></b> Booked to a specific future business day.</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | M in US |
|                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | M in US |
|                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | M in US |
|                       | <p><b><u>Open Trade Indicator:</u></b> Defaults to “N”, “Y” to indicate an Open TPR. Open is defined as a day-to-day TPR that is good to close. This field is mandatory for matching if matching an Open TPR.</p> <p><b>a.</b> The Open field will take precedence over the Maturity Date field (#9), therefore, the Maturity Date field will no longer be mandatory for matching on Open TPR.</p> <p><b>b.</b> The TPR will remain Open at the Clearing Agent pending that notification to cancel the trade is not received by 10:00 am NYT. As a best practice, parties will match on the cancellation of the Open TPR and communicate accordingly to the Clearing Agent. However, it is noted that parties have a unilateral right to cancel the TPR and message the Clearing Agent individually to cancel the Open TPR.</p> | M in US |
| Minimum Notice Period | (NNN) Number of days on which party has the ability to take action on structured TPR. Field is dependent on population of Structure Type field (Call, Put, Evergreen, Extendable).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | M in US |
| Transaction amount    | Exposure amount.<br>For securities lending, the field should be omitted.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |         |
|                       | <b><u>Principal:</u></b> (NNNNNNNNNN.NN) The size of the TPR financing, listed in the units of CCY.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | M in US |
|                       | <b><u>Currency:</u></b> (CCY) Default to USD.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | M in US |
| Termination amount    |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |         |
| Rate                  | Repo rate, fees rate...                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |         |
| Reference Rate        | Currently known reference rates (list may expand in the future):<br><ul style="list-style-type: none"> <li>· EONIA</li> <li>· EURIBOR</li> <li>· LIBOR</li> <li>· FEFUND</li> <li>· EURREPO</li> </ul>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |         |
| Spread Rate           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |         |
|                       | <b><u>Rate:</u></b> (NNNN bps) The rate on Day 1 of the TPR.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | M in US |
|                       | <b>a. <u>Rate Benchmark:</u></b> Only populated when TPR is Floating.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | M in US |
|                       | <b>b. <u>Rate Spread</u></b> (NNNN bps) Only populate when Floating.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | M in US |
| Calculation method    | Available codes:<br>A001: 30/360 (ISDA) or 30/360 (American Basic Rule)<br>A002: 30/365<br>A003: 30/Actual<br>A004: Actual/360<br>A005: Actual/365 (Fixed)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |         |

Market Practice Tri Party Agency Collateral Management

|                                            |                                                                                                                                                                                                                                                                                                                                                                                                       |                |
|--------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
|                                            | <p>A006: Actual/Actual (ICMA)<br/> A007: 30E/360 or Eurobond basis<br/> A008: Actual/Actual (ISDA)<br/> A009: Actual/365L or Actual/Actual (basic rule)<br/> A010: Actual/Actual (AFB)<br/> A011: 30/360 (ICMA) or 30/360 (basic rule)<br/> A012: 30E2/360 or Eurobond basis model 2<br/> A013: 30E3/360 or Eurobond basis model 3<br/> A014: Actual/365NL or Actual/365 No Leap<br/> OTHR: Other</p> |                |
| <b>Structure Type</b>                      | <b>Specifically defines the structure options of a TPR – Call (CAL), Put (PUT), Evergreen (EGR), Extendable (EXT). Field default is “blank”.</b>                                                                                                                                                                                                                                                      | <b>M in US</b> |
| In/out indicator                           | <ul style="list-style-type: none"> <li>· COLI means that securities are delivered out of the safekeeping account.</li> <li>· COLO means that securities are retrieved in the safekeeping account.</li> </ul>                                                                                                                                                                                          | C              |
| Identification of the Financial Instrument |                                                                                                                                                                                                                                                                                                                                                                                                       | C              |
| Quantity of securities                     |                                                                                                                                                                                                                                                                                                                                                                                                       | C              |
| Collateral flag                            | Whether the securities delivered or received are part of the collateral or not.                                                                                                                                                                                                                                                                                                                       | C              |
| Client securities movement ref.            | Party A's reference of the securities movement.<br>Should be NONREF if settlement is not done via the agent                                                                                                                                                                                                                                                                                           |                |
| In/out indicator                           | Deliver/receive indicator for the cash movement (out/in party A's cash account)                                                                                                                                                                                                                                                                                                                       | C              |
| Amount                                     | <b>Principal:</b> (NNNNNNNNNN.NN) <b>The size of the TPR financing, listed in the units of CCY.</b>                                                                                                                                                                                                                                                                                                   | <b>M in US</b> |
|                                            | <b>Currency:</b> (CCY) <b>Default to USD.</b>                                                                                                                                                                                                                                                                                                                                                         | <b>M in US</b> |
| Client cash movement reference             | Cash movement linked to previously reported securities movement will be linked by using the same reference in field 20C::CCMV and 20C::CSMV.<br>Should be NONREF if settlement is not done via the agent                                                                                                                                                                                              |                |

## Report processing status &amp; Processing advice

This message provides valuation results as well as the status of the collateral instruction. It can also be used to report on the proposed collateral movements (cash and securities) but this depends on the service provided by the triparty agent.

This message should reflect the data from the instruction with status and reason

| Business data                                        | Additional Comments                                                                                                                                                                                                                                                 | Minimum mandatory data |
|------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                             | <b>Reference of the message, not the transaction</b>                                                                                                                                                                                                                | <b>M</b>               |
| Client's collateral instruction reference            | The collateral instruction reference given by the client.                                                                                                                                                                                                           |                        |
| <b>Sender's collateral transaction reference</b>     | <b>The collateral <u>transaction</u> reference of the customer.</b>                                                                                                                                                                                                 | <b>M</b>               |
| Triparty's collateral instruction reference          | The collateral instruction reference given by the triparty agent.                                                                                                                                                                                                   |                        |
| <b>Message identification</b>                        | <ul style="list-style-type: none"> <li>· <b>INST: Status of an instruction MT 527 (NEWM)</b></li> <li>· <b>CAST: to provide the status of a cancellation request MT 527 (CANC)</b></li> <li>· <b>REST: to provide the status of a replacement (REPL)</b></li> </ul> | <b>M</b>               |
| Preparation Date                                     |                                                                                                                                                                                                                                                                     |                        |
|                                                      | <b>Trade date: (MM/DD/YYYY) The date the TPR's terms are agreed.</b>                                                                                                                                                                                                | <b>M in US</b>         |
| <b>Execution Date</b>                                |                                                                                                                                                                                                                                                                     | <b>M</b>               |
|                                                      | <b>Settlement/start date: (MM/DD/YYYY) The date on which the Investor's cash begins funding the Dealer's inventory.</b>                                                                                                                                             | <b>M in US</b>         |
| <b>Collateral Instruction Type Indicator</b>         | <b>May be initiation, termination, collateral adjustment, data adjustment, principal adjustment...</b>                                                                                                                                                              | <b>M</b>               |
|                                                      | <b>Transaction Type: Defaults to Repo (RPO = REPO) ; other selections: Reverse (REV = RVPO), Deliver/Receive Pledge (DRP = ???).</b>                                                                                                                                | <b>M in US</b>         |
| <b>Exposure Type Indicator</b>                       |                                                                                                                                                                                                                                                                     | <b>M</b>               |
| <b>Collateral Instruction Type Indicator</b>         | <b>Specifies the type of collateral instruction</b>                                                                                                                                                                                                                 | <b>M</b>               |
| <b>Client's Collateral receive/provide indicator</b> | <b>Whether the client is the giver or the taker</b>                                                                                                                                                                                                                 | <b>M</b>               |
| Priority Indicator                                   |                                                                                                                                                                                                                                                                     |                        |
| Automatic Allocation Indicator                       |                                                                                                                                                                                                                                                                     |                        |

Market Practice Tri Party Agency Collateral Management

|                                                  |                                                                                                                                                                                                                                      |                |
|--------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| Failed Settlement Salvation/Curing Indicator     |                                                                                                                                                                                                                                      |                |
| Preferential Basket Identification Number        |                                                                                                                                                                                                                                      |                |
| Fallback Starting Basket Identification Number   |                                                                                                                                                                                                                                      |                |
| Exclusion Basket Number                          |                                                                                                                                                                                                                                      |                |
| Eligibility Set Profile Number of Cpty           |                                                                                                                                                                                                                                      |                |
|                                                  | <b><u>Collateral Type ID:</u> In conjunction with the Buyer Legal Entity field, this will create a unique collateral identification for matching (Appendix B, nine character alpha numeric).</b>                                     | <b>M in US</b> |
| <b>The client having sent the collateral inx</b> |                                                                                                                                                                                                                                      | <b>M</b>       |
| Client's safekeeping account                     |                                                                                                                                                                                                                                      |                |
|                                                  | <b><u>Buyer Legal Entity:</u> The specific fund/account ID at the Clearing Agent; Cash Investors will need to begin storing ID data (PID/UID for BNYM, Profile ID for JPM).</b>                                                      | <b>M in US</b> |
| The counterparty of party A                      |                                                                                                                                                                                                                                      |                |
|                                                  | <b><u>Seller Legal Entity:</u> The specific Dealer ID at the Clearing Agent.</b>                                                                                                                                                     | <b>M in US</b> |
| The Triparty Agent                               |                                                                                                                                                                                                                                      |                |
| Status                                           | May be a :<br><ul style="list-style-type: none"> <li>· Cancellation status CPRC (only when 23G is CAST)</li> <li>· Instruction/replacement Processing status IPRC/RPRC (processed or not)</li> <li>· Matching Status MTCH</li> </ul> | <b>C</b>       |
| Reason                                           | <ul style="list-style-type: none"> <li>· Denied, unmatched, pending and rejected reasons. Other codes may be used using the data source scheme of the sending triparty agent.</li> </ul> see list of codes below                     | <b>C</b>       |
| Collateral Approved Flag                         | In case of manual. Would be used to inform that the collateral choice is OK or not.                                                                                                                                                  |                |
| Required Margin Amount                           | The margin amount needed if the instruction on which is reported creates an exposure.                                                                                                                                                |                |
| Narrative                                        |                                                                                                                                                                                                                                      |                |
| Linked message MT number                         | Message type of the message identified by the reference in below field.                                                                                                                                                              |                |

|                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
|--------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| Reference                                  | Identify the reference of a message previously sent (PREV) to received (RELA).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | C              |
| Termination date                           | <b>May be open, a date closed-ended trades.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>M</b>       |
|                                            | <b><u>Maturity Date:</u> (MM/DD/YYYY) The date when a TPR matures</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>M in US</b> |
|                                            | <b>a. <u>Overnight:</u> Booked to next business day (based on the Fedwire Holiday Calendar).</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>M in US</b> |
|                                            | <b>b. <u>Term:</u> Booked to a specific future business day.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>M in US</b> |
|                                            | <b><u>Open Trade Indicator:</u> Defaults to “N”, “Y” to indicate an Open TPR. Open is defined as a day-to-day TPR that is good to close. This field is mandatory for matching if matching an Open TPR.<br/>a. The Open field will take precedence over the Maturity Date field (#9), therefore, the Maturity Date field will no longer be mandatory for matching on Open TPR.<br/>b. The TPR will remain Open at the Clearing Agent pending that notification to cancel the trade is not received by 10:00 am NYT. As a best practice, parties will match on the cancellation of the Open TPR and communicate accordingly to the Clearing Agent. However, it is noted that parties have a unilateral right to cancel the TPR and message the Clearing Agent individually to cancel the Open TPR.</b> | <b>M inUS</b>  |
| <b>Minimum Notice Period</b>               | <b>(NNN) Number of days on which party has the ability to take action on structured TPR. Field is dependent on population of Structure Type field (Call, Put, Evergreen, Extendable).</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>M in US</b> |
| Transaction amount                         | Exposure amount                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
|                                            | <b><u>Principal:</u> (NNNNNNNNNN.NN) The size of the TPR financing, listed in the units of CCY.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>M in US</b> |
|                                            | <b><u>Currency:</u> (CCY) Default to USD.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>M in US</b> |
| Termination amount                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
| Rate                                       | Repo rate, fees rate...                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                |
| Reference Rate                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
| Spread Rate                                |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
|                                            | <b><u>Rate:</u> (NNNN bps) The rate on Day 1 of the TPR.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>M in US</b> |
|                                            | <b>a. <u>Rate Benchmark:</u> Only populated when TPR is Floating.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>M in US</b> |
|                                            | <b>b. <u>Rate Spread</u> (NNNN bps) Only populate when Floating.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>M inUS</b>  |
| Calculation method                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
| <b>Structure Type</b>                      | <b>Specifically defines the structure options of a TPR – Call (CAL), Put (PUT), Evergreen (EGR), Extendable (EXT). Field default is “blank”.</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | <b>M in US</b> |
| In/out indicator                           |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
| Identification of the Financial Instrument |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |
| Quantity of securities                     |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                |

Market Practice Tri Party Agency Collateral Management

|                                   |                                                                                                     |                |
|-----------------------------------|-----------------------------------------------------------------------------------------------------|----------------|
| Movement Status                   | Status of the securities movement if executed by the triparty agent, see list of codes below.       |                |
| Collateral flag                   |                                                                                                     |                |
| Securities Movement Approved flag |                                                                                                     |                |
| Client securities movement ref.   |                                                                                                     |                |
| Triparty securities movement ref. |                                                                                                     |                |
| Margined value Amount             | The collateral value of the collateral position mentioned in the sequence.                          |                |
| In/out indicator                  |                                                                                                     |                |
| Amount                            | <b><u>Principal:</u> (NNNNNNNNNN.NN) The size of the TPR financing, listed in the units of CCY.</b> | <b>M in US</b> |
|                                   | <b><u>Currency:</u> (CCY) Default to USD.</b>                                                       | <b>M in US</b> |
| Client cash movement reference    |                                                                                                     |                |
| triparty cash movement reference  |                                                                                                     |                |
| Movement Status                   |                                                                                                     |                |
| Cash Movement Approved flag       |                                                                                                     |                |

## Report Collateral/Exposure Statement

This message provides the statement, taking into account all collateral management instructions, of all collateral movements to show the end position. It provides the details of the valuation of both the collateral and the exposure.

This message is sent by a triparty agent to both the collateral giver and the collateral taker or to an account servicer, who manage the account at the triparty agent on behalf of a trading party.

| Business data                                                        | Additional Comments                                                                                                                                                                                                                                                            | Minimum mandatory data |
|----------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                                             | <b>Reference of the message, not the transaction</b>                                                                                                                                                                                                                           | <b>M</b>               |
| Client's collateral instruction reference                            | The collateral instruction reference given by the client.                                                                                                                                                                                                                      |                        |
| Preparation Date                                                     |                                                                                                                                                                                                                                                                                |                        |
| <b>Statement Basis Indicator</b>                                     | <b>Specifies the basis on which the statement is prepared.<br/>Sent after settlement when all transactions which have been initiated<br/>or<br/>Sent when taking into account collateral management actions which are still pending initiation and initiated transactions.</b> | <b>M</b>               |
| <b>Collateral Receive/Provide Indicator</b>                          | <b>Specifies whether the client is the collateral taker or giver.</b>                                                                                                                                                                                                          |                        |
| Statement Frequency Indicator                                        | Specifies the frequency of the statement.                                                                                                                                                                                                                                      |                        |
| Client's safekeeping account                                         | Account where financial instruments are maintained.                                                                                                                                                                                                                            |                        |
| The counterparty of party A                                          |                                                                                                                                                                                                                                                                                |                        |
| The Triparty Agent                                                   |                                                                                                                                                                                                                                                                                |                        |
| <b>Overall Summary Amounts</b>                                       | <b>The total value of posted collateral (post-haircut) expressed in the reporting currency and the total exposure amount between the giver and taker expressed in the reporting currency.</b>                                                                                  | <b>M</b>               |
| <b>Overall summary valuation date</b>                                | <b>Valuation date/time of both the collateral and the exposure.</b>                                                                                                                                                                                                            | <b>M</b>               |
| <b>Amount Summary by Exposure Type</b>                               | <b>The value, by type of exposure, of posted collateral (post-haircut) expressed in the reporting currency and the exposure amount between the giver and taker, by type of exposure, expressed in the reporting currency.</b>                                                  | <b>M</b>               |
| <b>Amount Summary by Counterparty</b>                                | <b>The value, by counterparty, of posted collateral (post-haircut) expressed in the reporting currency and the exposure amount between the giver and taker, by counterparty, expressed in the reporting currency.</b>                                                          | <b>M</b>               |
| <b>Client's Collateral Transaction Reference transaction Details</b> |                                                                                                                                                                                                                                                                                |                        |
| <b>Amount Transaction</b>                                            | <b>The value, by transaction, of posted collateral (post-</b>                                                                                                                                                                                                                  | <b>M</b>               |



|                                                          |                                                                                                                                                               |          |
|----------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|----------|
| <b>Details</b>                                           | <b>haircut) expressed in the reporting currency and the exposure amount between the giver and taker, by transaction, expressed in the reporting currency.</b> |          |
| <b>Closing Date/Time Transaction Details</b>             | <b>Closing date/time or maturity date/time of the transaction.</b>                                                                                            | <b>M</b> |
| <b>Execution Requested Date/Time Transaction Details</b> | <b>Date/time at which the instructing party requested the instruction to be executed.</b>                                                                     | <b>M</b> |
| <b>Valuation Collateral Flag</b>                         | <b>Indicates whether the financial instrument is delivered/received as collateral.</b>                                                                        | <b>M</b> |
| <b>Valuation Securities Flag</b>                         | <b>Indicates whether the exposure/collateral specified is securities.</b>                                                                                     | <b>M</b> |
| Settlement Date/Time                                     | Date/time at which the financial instruments are to be delivered or received effectively (Effective Settlement Date/ Time).                                   |          |
| <b>Valuation Amount</b>                                  | <b>Actual Market Value Post Valuation Factor</b>                                                                                                              | <b>M</b> |
| <b>Valuation exchange rate</b>                           | <b>Exchange rate between the transaction currency and the reporting currency.</b>                                                                             | <b>M</b> |
| <b>Valuation Factor</b>                                  | <b>Adjustment applied on the liability/collateral to calculate the position.</b>                                                                              | <b>M</b> |
| <b>Financial Instrument Identification</b>               |                                                                                                                                                               | <b>M</b> |
| <b>Quantity of Financial Instrument valued</b>           |                                                                                                                                                               | <b>M</b> |

2. Adjustment.

## Adjustment Collateral

The following table represents the minimum data to be populated within the message.

| Business data                                        | Additional Comments                                                                                                       | Minimum mandatory data |
|------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                             | <b>Reference of triparty agent's message, not the transaction</b>                                                         | <b>M</b>               |
| <b>Sender's collateral transaction reference</b>     | <b>Would be the collateral <u>transaction</u> reference of the sender (here, the triparty agent)</b>                      | <b>M</b>               |
| Triparty's collateral instruction reference          | Would be the collateral instruction reference given by the triparty agent                                                 |                        |
| <b>Message identification</b>                        | <b>Identification the message is an allegation for which an instruction is expected from the receiver of the message.</b> | <b>M</b>               |
| Preparation Date                                     |                                                                                                                           |                        |
| Execution Date                                       | Execution date requested by the counterparty.                                                                             |                        |
| <b>Collateral Instruction Type Indicator</b>         | <b>May be collateral adjustment, data adjustment, price adjustment...</b>                                                 | <b>M</b>               |
| <b>Exposure Type Indicator</b>                       |                                                                                                                           | <b>M</b>               |
| <b>Client's Collateral receive/provide indicator</b> | <b>Indicates what the client receiving the MT 558 is requested to instruct.</b>                                           | <b>M</b>               |
| <b>The client having sent the collateral inx</b>     |                                                                                                                           | <b>M</b>               |
| Client's safekeeping account                         |                                                                                                                           |                        |
| The counterparty of party A                          |                                                                                                                           |                        |
| The Triparty Agent                                   |                                                                                                                           |                        |
| <b>Termination date</b>                              | <b>May be open</b>                                                                                                        | <b>M</b>               |
| Transaction amount                                   | Exposure amount                                                                                                           |                        |
| Termination amount                                   |                                                                                                                           |                        |
| <b>Rate</b>                                          | <b>Repo rate, fees rate...</b>                                                                                            | <b>M</b>               |
| <b>Reference Rate</b>                                |                                                                                                                           | <b>M</b>               |
| <b>Spread Rate</b>                                   |                                                                                                                           | <b>M</b>               |

3. Early Closure.

The following table represents the minimum data to be populated within the message.

| Business data                                  | Additional Comments                                                                                                                                    | Minimum mandatory data |
|------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                       | <b>Reference of triparty agent's message, not the transaction</b>                                                                                      | <b>M</b>               |
| <b>Sender collateral transaction reference</b> | <b>Would be the collateral <u>transaction</u> reference of the sender (here, the triparty agent)</b>                                                   | <b>M</b>               |
| <b>Client collateral instruction reference</b> | <b>Would be the collateral instruction reference given by the triparty agent</b>                                                                       | <b>M</b>               |
| <b>New message identification</b>              | <b>Identification the message is a modification (new message with new data) for which an instruction is expected from the receiver of the message.</b> | <b>M</b>               |
| Preparation Date                               |                                                                                                                                                        |                        |
| <b>Execution Date</b>                          | <b>Execution date requested by the counterparty.</b>                                                                                                   | <b>M</b>               |
| <b>Collateral Instruction Type Indicator</b>   | <b>In this case:"data adjustment"</b>                                                                                                                  | <b>M</b>               |
| <b>Exposure Type Indicator</b>                 |                                                                                                                                                        | <b>M</b>               |
| <b>Collateral receive/provide indicator</b>    | <b>Indicates what the client receiving the MT 558 is requested to instruct.</b>                                                                        | <b>M</b>               |
| <b>The party sending the collateral inx</b>    |                                                                                                                                                        | <b>M</b>               |
| Sender's safekeeping account                   |                                                                                                                                                        |                        |
| The counterparty of party A                    |                                                                                                                                                        |                        |
| Counterparty's safekeeping account             |                                                                                                                                                        |                        |
| <b>Termination date</b>                        | <b>This data need to be filled in</b>                                                                                                                  | <b>M</b>               |

## B. Cancellation processes

### 1. Cancellation request process

The following table represents the minimum data to be populated within the message.

| Business data                                  | Additional Comments                                                                                                        | Minimum mandatory data |
|------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------|------------------------|
| <b>Message reference</b>                       | <b>Reference of triparty agent's message, not the transaction</b>                                                          | <b>M</b>               |
| <b>Client collateral instruction reference</b> | <b>Would be the collateral instruction reference given by the triparty agent</b>                                           | <b>M</b>               |
| <b>Sender collateral transaction reference</b> | <b>Would be the collateral <u>transaction</u> reference of the sender (here, the triparty agent)</b>                       | <b>M</b>               |
| <b>New message identification</b>              | <b>Identification the message is a cancellation for which an instruction is expected from the receiver of the message.</b> | <b>M</b>               |
| Preparation Date                               |                                                                                                                            |                        |
| <b>Execution Date</b>                          | <b>Execution date requested by the counterparty.</b>                                                                       | <b>M</b>               |
| <b>Collateral Instruction Type Indicator</b>   | <b>In this case:"initiation"</b>                                                                                           | <b>M</b>               |
| <b>Exposure Type Indicator</b>                 |                                                                                                                            | <b>M</b>               |
| <b>Collateral receive/provide indicator</b>    | <b>Indicates what the client receiving the MT 558 is requested to instruct.</b>                                            | <b>M</b>               |
| The party sending the collateral inx           |                                                                                                                            |                        |
| Sender's safekeeping account                   |                                                                                                                            |                        |
| The counterparty of party A                    |                                                                                                                            |                        |
| Counterparty's safekeeping account             |                                                                                                                            |                        |
| <b>Termination date</b>                        | <b>May be open</b>                                                                                                         | <b>M</b>               |

## VI. Market Practice Rules:

This section describes agreed global market practices for the processes described in the document. It completes the already provided information, highlighting the market practice recommendations to be applied.

### EXAMPLE:

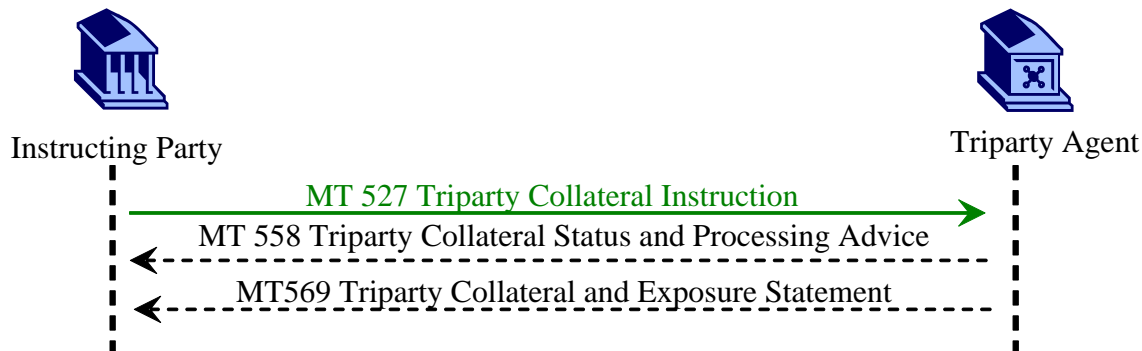
If more than two parties are involved in the trade, it is recommended to provide the full cpty settlement chain.

## VII. ISO 15022 illustration:

### A. Instruction and Adjustment.

#### 1. Instruction.

Applies to plain vanilla Triparty transaction.



#### MT 527 Triparty Collateral Instruction

This message is sent by a trading party to its triparty agent to instruct the agent to perform a specific action on a collateral management transaction.

This message is also used to request the cancellation of a previously sent Triparty Collateral Instruction.

The message may also be used to:

- re-send a message previously sent (Subfunction of the message is DUPL)
- provide a third party with a copy of the message for information (Subfunction of the message is COPY)
- re-send to a third party a copy of the message for information (Subfunction of the message is CODU)

| Business data                           | MT 527               | M / O    | Field N° |
|-----------------------------------------|----------------------|----------|----------|
|                                         | :16R:GENL            | <b>M</b> | 1        |
| Page Number/Continuation Indicator      | 28E::5n/4!c          | <b>M</b> | 2        |
| Message reference                       | :20C::SEME//16x      | <b>M</b> | 3        |
| Client collateral instruction reference | :20C::CLCI//16x      | <b>M</b> | 3        |
| Sender collateral transaction reference | :20C::SCTR//16x      | <b>M</b> | 3        |
| Other references                        | :20C::4!c//16x       | <b>O</b> | 3        |
| New message identification              | :23G:NEWM            | <b>M</b> | 4        |
| Preparation Date                        | :98A::PREP//20110214 | <b>O</b> | 5        |
| Execution Date                          | :98A::EXRQ//20110215 | <b>M</b> | 5        |
| Collateral Instruction Type Indicator   | :22H::CINT//4!c      | <b>M</b> | 6        |
| Exposure Type Indicator                 | :22H::COLA//4!c      | <b>M</b> | 6        |
| Collateral receive/provide indicator    | :22H::REPR//4!c      | <b>M</b> | 6        |
| Priority Indicator                      | :22F::PRIR//4!c      | <b>O</b> | 6        |
| Automatic Allocation Indicator          | :22F::AUTA//4!c      | <b>O</b> | 6        |

Market Practice Tri Party Agency Collateral Management

|                                                |                                                         |   |    |
|------------------------------------------------|---------------------------------------------------------|---|----|
| Failed Settlement Salvation/Curing Indicator   | :22F::FSSA//4!c                                         | O | 6  |
| Preferential Basket Identification Number      | :13B::PRBN//30x                                         | O | 7  |
| Fallback Starting Basket Identification Number | :13B::FSBN//30x                                         | O | 7  |
| Exclusion Basket Number                        | :13B::EXBN//30x                                         | O | 7  |
| Eligibility Set Profile Number of Cpty         | :13B::ELIG//30x                                         | O | 7  |
|                                                | :16R:COLLPRTY                                           | M | 9  |
| The party sending the collateral instruction   | :95P::PTYA//4!a2!a2!c[3!c]<br>:95R::PTYA/ABCD/123ABC    | M | 10 |
| Sender's safekeeping account                   | :97A::SAFE//35x                                         | O | 11 |
|                                                | :16S:COLLPRTY                                           | M | 13 |
| Narrative                                      | :70E:CINS//10*35X                                       | O | 14 |
|                                                | :16R:COLLPRTY                                           | M | 9  |
| The client's party A                           | :95P::CLPA//4!a2!a2!a2!c[3!c]<br>:95R::CLPA/ABCD/456DEF | O | 10 |
| The client's party A's safekeeping account     | :97A::SAFE//35x                                         | O | 11 |
|                                                | :16S:COLLPRTY                                           | M | 13 |
|                                                | :16R:COLLPRTY                                           | M | 9  |
| The counterparty of party A                    | :95P::PTYB//4!a2!a2!c[3!c]<br>:95R::PTYB/ABCD/234BCD    | M | 10 |
| Counterparty's safekeeping account             | :97A::SAFE//35x                                         |   | 11 |
|                                                | :16S:COLLPRTY                                           | M | 13 |
|                                                | :16R:COLLPRTY                                           | M | 9  |
| The Triparty Agent                             | :95P::TRAG//4!a2!a2!c[3!c]<br>:95R::TRAG/ABCD/789GHI    |   | 10 |
| The Triparty Agent's safekeeping account       | :97A::SAFE//35x                                         |   | 11 |
|                                                | :16S:COLLPRTY                                           | M | 13 |
|                                                | :16R:LINK                                               |   | 15 |
| Linked message MT number                       | :13A::LINK//3!c                                         | O | 16 |
| Reference                                      | :20C::4!c//16x                                          | M | 17 |
|                                                | :16S:LINK                                               |   | 18 |
|                                                | :16S:GENL                                               | M | 19 |
|                                                | :16R:DEALTRAN                                           |   | 20 |
| Termination date                               | :98a::TERM//                                            | M | 24 |
| Transaction amount                             | :19A::TRAA//[N]3!a15d                                   | O | 25 |
| Termination amount                             | :19A::TRTE//[N]3!a15d                                   |   | 25 |
| Rate or Reference Rate                         | :92A::PRIC//[N]15d or<br>:92C::PRIC//24x                | O | 26 |
| Spread Rate                                    | :92A::RSPR//[N]15d                                      | O | 26 |
| Calculation method                             | :22H::MICO//4!c                                         | O | 27 |
|                                                | :16S:DEALTRAN                                           |   | 28 |
|                                                | :16R:SECMOVE                                            |   | 29 |
| In/out indicator                               | :22H::INO//4!c                                          | M | 30 |
| Identification of the Financial Instrument     | :35B::ISIN XX1234567890                                 | M | 31 |
| Quantity of securities                         | :36B::QSEC//4!c/15d                                     | M | 32 |
| Collateral flag                                | :17B::COLL//1!a                                         | M | 33 |

Market Practice Tri Party Agency Collateral Management

|                                 |                       |          |    |
|---------------------------------|-----------------------|----------|----|
| Client securities movement ref. | :20C::CSMV//16x       |          | 35 |
|                                 | :16S:SECMOVE          |          | 36 |
|                                 | :16R:CASHMOVE         |          | 37 |
| In/out indicator                | :22H::INOU//4!c       | <b>M</b> | 38 |
| Amount                          | :19A::CASH//[N]3!a15d | <b>M</b> | 39 |
| Client cash movement reference  | :20C::CCMV//16x       |          | 42 |
|                                 | :16S:CASHMOVE         |          | 43 |

\* M: Mandatory  
O: Optional

US specifics following the Task Force recommendations on U.S. Tri-Party Repo

| Business data         | MT 527                                                             | Field N°            |
|-----------------------|--------------------------------------------------------------------|---------------------|
| Buyer Legal Entity    | <b>:95P::PTYA//4!a2!a2!c[3!c]</b><br><b>:95R::PTYA/ABCD/123ABC</b> | <b>10</b>           |
| Seller Legal Entity   | <b>:95P::PTYB//4!a2!a2!c[3!c]</b><br><b>:95R::PTYB/ABCD/234BCD</b> | <b>10</b>           |
| Transaction Type      | <b>:22H::COLA//REPO</b>                                            | <b>6</b>            |
| Trade date            | :98A::TRAD//20110214                                               | 5                   |
| Settlement/start date | :98A::SETT//20110215                                               | 5                   |
| Currency              | :19A::TRAA//[N]3!a15d<br>Or<br><b>:19A::CASH//[N]3!a15d</b>        | 25<br><br><b>39</b> |
| Principal             | :19A::TRAA//[N]3!a15d<br>Or<br><b>:19A::CASH//[N]3!a15d</b>        | 25<br><br><b>39</b> |
| Rate                  |                                                                    |                     |
| a.Rate Benchmark      | :92C::PRIC//24x                                                    | 26                  |
| b.Rate Spread         | :92A::RSPR//[N]15d                                                 | 26                  |
| Maturity Date         |                                                                    |                     |
| a.Overnight           | <b>:98a::TERM// (Date of the day after)</b>                        | <b>24</b>           |
| b.Term                | <b>:98a::TERM//</b>                                                | <b>24</b>           |
| Collateral Type ID    | :13B::ELIG//30x                                                    | 7                   |
| Open Trade Indicator  | <b>:98B::TERM//OPEN</b>                                            | 24                  |
| Structure Type        | :22H::STTP//4!n<br>With the following code: PUTT, CALL, EGRE,EXTE. | 27                  |
| Minimum Notice Period | :99B::MNPE//3!n                                                    | 23                  |



## MT 558 Triparty Collateral Status and Processing Advice

This message is sent by a triparty agent after the receipt of a collateral instruction from its client.

In this message, the Sender is the triparty agent and the Receiver is either the collateral taker or the collateral giver.

This message provides valuation results as well as the status of the collateral instruction and the status of the proposed collateral movements (cash and securities).

The message may also be used to:

- re-send a message previously sent (Subfunction of the message is DUPL)
- provide a third party with a copy of the message for information (Subfunction of the message is COPY)
- re-send to a third party a copy of the message for information (Subfunction of the message is CODU)

| Business data                                     | MT 558                                              | M / O    | Field N° |
|---------------------------------------------------|-----------------------------------------------------|----------|----------|
|                                                   | :16R:GENL                                           | <b>M</b> | 1        |
| Page Number/Continuation Indicator                | :28E::5n/4!c                                        |          | 2        |
| Message reference                                 | :20C::SEME//16x                                     | <b>M</b> | 3        |
| Triparty Agent's collateral transaction reference | :20C::TCTR//16x                                     |          | 3        |
| Triparty's collateral instruction reference       | :20C::TRCI//16x                                     |          | 3        |
| Sender collateral transaction reference           | :20C::SCTR//16x                                     |          | 3        |
| Client's collateral instruction reference         | :20C::CLCI//16x                                     |          | 3        |
| Function of the message                           | :23G:4!C                                            | <b>M</b> | 4        |
| Preparation Date                                  | :98::PREP//20110214                                 |          | 5        |
| Execution Date                                    | :98::EXRQ//20110215                                 | <b>M</b> | 5        |
| Collateral Instruction Type Indicator             | :22H::CINT//4!c                                     | <b>M</b> | 6        |
| Exposure Type Indicator                           | :22H::COLA//4!c                                     | <b>M</b> | 6        |
| Client's Collateral receive/provide indicator     | :22H::REPR//4!c                                     | <b>M</b> | 6        |
| Priority Indicator                                | :22F::PRIR//4!c                                     |          | 6        |
| Automatic Allocation Indicator                    | :22F::AUTA//4!c                                     |          | 6        |
| Failed Settlement Salvation/Curing Indicator      | :22F::FSSA//4!c                                     |          | 6        |
| Preferential Basket Identification Number         | :13B::PRBN//30x                                     |          | 7        |
| Fallback Starting Basket Identification Number    | :13B::FSBN//30x                                     |          | 7        |
| Exclusion Basket Number                           | :13B::EXBN//30x                                     |          | 7        |
| Eligibility Set Profile Number of Cpty            | :13B::ELIG//30x                                     |          | 7        |
|                                                   | :16R:COLLPTY                                        | <b>M</b> | 8        |
| The client having sent the collateral inx         | :95P::PTYA/4!a2!a2!c[3!c]<br>:95R::PTYA/ABCD/123ABC | <b>M</b> | 9        |
| Client's safekeeping account                      | :97A::SAFE//35x                                     |          | 10       |
|                                                   | :16S:COLLPTY                                        | <b>M</b> | 11       |

Market Practice Tri Party Agency Collateral Management

|                                            |                                                      |          |    |
|--------------------------------------------|------------------------------------------------------|----------|----|
|                                            | :16R:COLLPTY                                         | <b>M</b> | 9  |
| The client's party A                       | :95P::CLPA//4!a2!a2!c[3!c]<br>:95R::CLPA/ABCD/456DEF |          | 10 |
| The client's party A's safekeeping account | :97A::SAFE//35x                                      |          | 11 |
|                                            | :16S:COLLPTY                                         | <b>M</b> | 13 |
|                                            | :16R:COLLPTY                                         | <b>M</b> | 8  |
| The counterparty of party A                | :95P::PTYB//4!a2!a2!c[3!c]<br>:95R::PTYB/ABCD/234BCD | <b>M</b> | 9  |
|                                            | :16S:COLLPTY                                         | <b>M</b> | 11 |
|                                            | :16R:COLLPTY                                         | <b>M</b> | 8  |
| The Triparty Agent                         | :95P::TRAG//4!a2!a2!c[3!c]<br>:95R::TRAG/ABCD/789GHI |          | 9  |
|                                            | :16S:COLLPTY                                         | <b>M</b> | 11 |
|                                            | :16R:STAT                                            |          | 12 |
| Status                                     | :25D::4!c/[8c]/4!c                                   |          | 13 |
|                                            | :16R:REAS                                            |          | 14 |
| Reason                                     | :24B::4!c/[8c]/4!c                                   |          | 15 |
| Reason narrative                           | :70D::REAS//6*35x                                    |          | 16 |
|                                            | :16S:REAS                                            |          | 17 |
|                                            | :16S:STAT                                            |          | 12 |
| Collateral Approved Flag                   | :17B::CAPP//1!a                                      |          | 19 |
| Required Margin Amount                     | :19A::RMAG//[N]3!a15d                                |          | 20 |
| Collateralised Amount                      | :19A::ALAM//[N]3!a15d                                |          | 20 |
| Remaining Collateralised Amount            | :19A::RALA//[N]3!a15d                                |          | 20 |
| Settled Amount                             | :19A::ESTT//[N]3!a15d                                |          | 20 |
| Remaining Settlement Amount                | :19A::RSTT//[N]3!a15d                                |          | 20 |
|                                            | :16R:LINK                                            |          | 22 |
| Linked message MT number                   | :13A::LINK//3!c                                      |          | 23 |
| Reference                                  | :20C::4!c//16x                                       | <b>M</b> | 24 |
|                                            | :16S:LINK                                            |          | 25 |
|                                            | :16S:GENL                                            | <b>M</b> | 26 |
|                                            | :16R:DEALTRAN                                        | <b>M</b> | 27 |
| Termination date                           | :98a::TERM//                                         | <b>M</b> | 28 |
| Transaction amount                         | :19A::TRAA//[N]3!a15d                                |          | 29 |
| Termination amount                         | :19A::TRTE//[N]3!a15d                                |          | 29 |
| Rate or Reference Rate                     | :92A::PRIC//[N]15d or<br>:92C::PRIC//24x             |          | 30 |
| Spread Rate                                | :92A::RSPR//[N]15d                                   |          | 30 |
| Calculation method                         | :22H::MICO//4!c                                      |          | 31 |
|                                            | :16S:DEALTRAN                                        | <b>M</b> | 32 |
|                                            | :16R:SECMOVE                                         |          | 33 |
| In/out indicator                           | :22H::INO//4!c                                       | <b>M</b> | 34 |
| Identification of the Financial Instrument | :35B::ISIN XX1234567890<br>Description (optional)    | <b>M</b> | 35 |

Market Practice Tri Party Agency Collateral Management

|                                   |                       |          |    |
|-----------------------------------|-----------------------|----------|----|
| Quantity of securities            | :36B::QSEC//4!c/15d   | <b>M</b> | 36 |
| Movement Status                   | :25D::MOVE/[8c]/4!c   |          | 37 |
| Collateral flag                   | :17B::COLL//1!a       | <b>M</b> | 38 |
| Securities Movement Approved flag | :17B::SMAF//1!a       |          | 38 |
| Safekeeping account               | :97a::SAFE//35x       |          | 39 |
| Client securities movement ref.   | :20C::CSMV//16x       |          | 40 |
| Triparty securities movement ref. | :20C::TSMV//16x       |          | 40 |
| Margined value Amount             | :19A::MAGV//[N]3!a15d |          | 41 |
| Reason narrative                  | :70D::REAS//6*35x     |          | 42 |
|                                   | :16S::SECMOVE         |          | 43 |
|                                   | :16R::CASHMOVE        |          | 44 |
| In/out indicator                  | :22H::INOI//4!c       | <b>M</b> | 45 |
| Amount                            | :19A::CASH//[N]3!a15d | <b>M</b> | 46 |
| Client cash movement reference    | :20C::CCMV//16x       |          | 47 |
| triparty cash movement reference  | :20C::TCMV//16x       |          | 47 |
| Movement Status                   | :25D::MOVE/[8c]/4!c   |          | 48 |
| Cash Movement Approved flag       | :17B::CMAF//1!a       |          | 49 |
|                                   | :16S::CASHMOVE        |          | 52 |

\* M: Mandatory  
O: Optional

## MT 569 Triparty Collateral and exposure statement

This message is sent by a triparty agent to both the collateral giver and the collateral taker in the following circumstances:

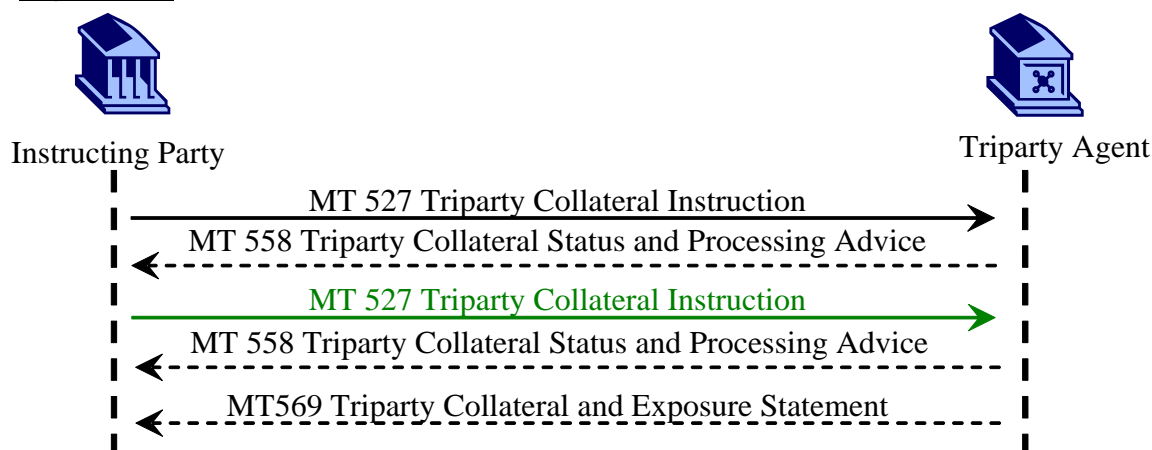
- after all collateral movements have been affected to show the positions or, taking into account all collateral management instructions (including pending initiation and/or initiated).

This message is sent to provide the details of the valuation of both the collateral and the exposure.

| Business data                                                                          | MT 569                       | Field N°  |
|----------------------------------------------------------------------------------------|------------------------------|-----------|
|                                                                                        | <b>:16R:GENL</b>             | <b>1</b>  |
| <b>Page Number/Continuation Indicator</b>                                              | <b>:28E::5n/4!c</b>          | <b>2</b>  |
| Sequential number assigned to the statement                                            | :13A::STAT//3!c              | 3         |
| <b>Message reference</b>                                                               | <b>:20C::SEME//16x</b>       | <b>4</b>  |
| <b>Function of the message</b>                                                         | <b>:23G::NEWM</b>            | <b>5</b>  |
| Preparation Date                                                                       | :98a::PREP                   | 6         |
| <b>Statement Basis Indicator</b>                                                       | <b>:22a::STBA</b>            | <b>7</b>  |
| <b>Collateral Receive/Provide Indicator</b>                                            | <b>:22a::REPR</b>            | <b>7</b>  |
| Statement Frequency Indicator                                                          | :22a::SPRE                   | 7         |
|                                                                                        | <b>:16R:COLLPRTY</b>         | <b>8</b>  |
| <b>Client receiving the statement.</b>                                                 | <b>:95a:: PTYA</b>           | <b>9</b>  |
| Safekeeping Account                                                                    | :97A::SAFE                   | 10        |
|                                                                                        | <b>:16S:COLLPRTY</b>         | <b>11</b> |
|                                                                                        | <b>:16R:COLLPRTY</b>         | <b>8</b>  |
| <b>Party instructing party A.</b>                                                      | <b>:95a:: CLPA</b>           | <b>9</b>  |
| Safekeeping Account                                                                    | :97A::SAFE                   | 10        |
|                                                                                        | <b>:16S:COLLPRTY</b>         | <b>11</b> |
|                                                                                        | <b>:16R:COLLPRTY</b>         | <b>8</b>  |
| <b>Party that handles tri-party transactions.</b>                                      | <b>:95a:: TRAG</b>           | <b>9</b>  |
| Safekeeping Account                                                                    | :97A::SAFE                   | 10        |
|                                                                                        | <b>:16S:COLLPRTY</b>         | <b>11</b> |
|                                                                                        | <b>:16S:GENL</b>             | <b>16</b> |
|                                                                                        | <b>:16R:SUMM</b>             | <b>17</b> |
| <b>Value of Collateral Held</b>                                                        | <b>:19A::COVA//[N]3!a15d</b> | <b>18</b> |
| <b>Total Exposure Amount</b>                                                           | <b>:19A::TEXA//[N]3!a15d</b> | <b>18</b> |
| The collateral excess/shortage expressed in the percentage of the collateral required. | :92A::MARG//[N]15d           | 19        |
| <b>Valuation date/time of both the collateral and the exposure</b>                     | <b>:98a::VALN</b>            | <b>21</b> |
| Additional information on the collateral.                                              | :70E::COLL//10*35x           | 22        |
|                                                                                        | <b>:16S:SUMM</b>             | <b>23</b> |
|                                                                                        | <b>:16R:SUME</b>             | <b>24</b> |
| <b>Exposure Type Indicator</b>                                                         | <b>:22F::COLA/[8c]/4!c</b>   | <b>25</b> |
| <b>Value of Collateral Held</b>                                                        | <b>:19A::COVA//[N]3!a15d</b> | <b>26</b> |
| <b>Total Exposure Amount</b>                                                           | <b>:19A::TEXA//[N]3!a15d</b> | <b>26</b> |
| The collateral excess/shortage expressed in the percentage of the collateral required. | :92A::MARG//[N]15d           | 27        |
|                                                                                        | <b>:16R:SUMC</b>             | <b>29</b> |

|                                                                                        |                                        |           |
|----------------------------------------------------------------------------------------|----------------------------------------|-----------|
| Eligibility Set Profile Number                                                         | :13B::ELIG/[8c]/30x                    | 30        |
| <b>Counterparty of Party A.</b>                                                        | <b>:95a::PTYB</b>                      | <b>31</b> |
| <b>Party that handles tri-party transactions</b>                                       | <b>:95a::TRAG</b>                      | <b>31</b> |
| <b>Value of Collateral Held</b>                                                        | <b>:19A::COVA//[N]3!a15d</b>           | <b>32</b> |
| <b>Total Exposure Amount</b>                                                           | <b>:19A::TEXA//[N]3!a15d</b>           | <b>32</b> |
| The collateral excess/shortage expressed in the percentage of the collateral required. | :92A::MARG//[N]15d                     | 33        |
|                                                                                        | <b>:16R:TRANSDet</b>                   | <b>35</b> |
| <b>Client's Collateral Transaction Reference</b>                                       | <b>:20C:: CLTR//16x</b>                | <b>36</b> |
| <b>Triparty Agent's Collateral Transaction Reference</b>                               | <b>:20C:: TCTR//16x</b>                | <b>36</b> |
| <b>Closing Date/Time</b>                                                               | <b>:98a::TERM //8!n</b>                | <b>37</b> |
| <b>Execution Requested Date/Time</b>                                                   | <b>:98a::EXRQ //8!n</b>                | <b>37</b> |
| <b>Value of Collateral Held</b>                                                        | <b>:19A::COVA//[N]3!a15d</b>           | <b>38</b> |
| <b>Total Exposure Amount</b>                                                           | <b>:19A::TEXA//[N]3!a15d</b>           | <b>38</b> |
| Method of Interest Computation Indicator                                               | :22F::MICO/[8c]/4!c                    | 39        |
| Automatic Allocation Indicator                                                         | :22F::AUTA/[8c]/4!c                    | 39        |
| Pricing Rate                                                                           | :92a::PRIC                             | 40        |
| Margin                                                                                 | :92a::MARG                             | 40        |
| Transaction Status                                                                     | :25D::4!c/[8c]/4!c                     | 41        |
|                                                                                        | <b>:16R:VALDET</b>                     | <b>42</b> |
| <b>Collateral Flag</b>                                                                 | <b>:17B::COLL//1!a</b>                 | <b>43</b> |
| <b>Securities Flag</b>                                                                 | <b>:17B::SECU//1!a</b>                 | <b>43</b> |
| Settlement Date/Time                                                                   | :98a::SETT                             | 44        |
| <b>Amount</b>                                                                          | <b>:19A::MVPF//[N]3!a15d</b>           | <b>45</b> |
| <b>Exchange Rate</b>                                                                   | <b>:92a::EXCH //3!a/3!a/15d</b>        | <b>46</b> |
| <b>Valuation Factor</b>                                                                | <b>:92a::VAFC //3!a/3!a/15d</b>        | <b>46</b> |
|                                                                                        | <b>:16R:SECDet</b>                     | <b>49</b> |
| <b>Identification of Financial Instrument</b>                                          | <b>:35B::[ISIN1!e12!c]<br/>[4*35x]</b> | <b>50</b> |
| <b>Quantity of financial instruments valued</b>                                        | <b>:36B::SECV//4!c/15d</b>             | <b>51</b> |
| Account from which the collateral is sourced.                                          | :95a::ACOW                             | 52        |
| Account where financial instruments are maintained.                                    | :97a::SAFE                             | 53        |
| Currency in which a financial instrument is currently denominated.                     | :11A::DENO//3!a                        | 55        |
| Last reported/known price of a financial instrument in a market.                       | :90a::MRKT//4!c/15d                    | 56        |
| Agency, which provides rating services, for example, Moody's and S&P.                  | :94B::RATS/[8c]/4!c/[30x]              | 57        |
| Provides the rating of the financial instrument.                                       | :70C::RATS//4*35x                      | 58        |
|                                                                                        | <b>:16S:SECDet</b>                     | <b>59</b> |
|                                                                                        | <b>:16S:VALDET</b>                     | <b>60</b> |
|                                                                                        | <b>:16S:TRANSDet</b>                   | <b>61</b> |
|                                                                                        | <b>:16S:SUMC</b>                       | <b>62</b> |
|                                                                                        | <b>:16S:SUME</b>                       | <b>63</b> |

2. Adjustment.



MT 527 Triparty Collateral Instruction

Please see [section 1](#) for the MT527 ISO15022 illustration

MT 558 Triparty Collateral Status and Processing Advice

| Business data                                     | MT 558                                                             | Field N°  |
|---------------------------------------------------|--------------------------------------------------------------------|-----------|
|                                                   | <b>:16R:GENL</b>                                                   | <b>1</b>  |
| Page Number/Continuation Indicator                | :28E::5n/4!c                                                       | 2         |
| Message reference                                 | <b>:20C::SEME//16x</b>                                             | <b>3</b>  |
| Triparty Agent's collateral transaction reference | <b>:20C::SCTR//16x</b>                                             | <b>3</b>  |
| Triparty's collateral instruction reference       | :20C::TRCI//16x                                                    | 3         |
| Message identification                            | <b>:23G:ADVD</b>                                                   | <b>4</b>  |
| Preparation Date                                  | :98::PREP//20021114                                                | 5         |
| Execution Date                                    | <b>:98::EXRQ//20021115</b>                                         | <b>5</b>  |
| Collateral Instruction Type Indicator             | <b>:22H::CINT//4!c</b>                                             | <b>6</b>  |
| Exposure Type Indicator                           | <b>:22H::COLA//4!c</b>                                             | <b>6</b>  |
| Client's Collateral receive/provide indicator     | <b>:22H::REPR//4!c</b>                                             | <b>6</b>  |
|                                                   | <b>:16R:COLLPRTY</b>                                               | <b>8</b>  |
| The client having sent the collateral inx         | <b>:95P::PTYA//4!a2!a2!c[3!c]</b><br><b>:95R::PTYA/ABCD/123ABC</b> | <b>9</b>  |
| Client's safekeeping account                      | :97A::SAFE//35x                                                    | 10        |
|                                                   | <b>:16S:COLLPRTY</b>                                               | <b>11</b> |
|                                                   | <b>:16R:COLLPRTY</b>                                               | <b>9</b>  |
| The client's party A                              | :95P::CLPA//4!a2!a2!c[3!c]<br>:95R::CLPA/ABCD/456DEF               | 10        |
| The client's party A's safekeeping account        | :97A::SAFE//35x                                                    | 11        |
|                                                   | <b>:16S:COLLPRTY</b>                                               | <b>13</b> |
|                                                   | <b>:16R:COLLPRTY</b>                                               | <b>8</b>  |
| The counterparty of party A                       | <b>:95P::PTYB//4!a2!a2!c[3!c]</b><br><b>:95R::PTYB/ABCD/234BCD</b> | <b>9</b>  |
|                                                   | <b>:16S:COLLPRTY</b>                                               | <b>11</b> |

|                        |                                                      |           |
|------------------------|------------------------------------------------------|-----------|
|                        | <b>:16R:COLLPTY</b>                                  | <b>8</b>  |
| The Triparty Agent     | :95P::TRAG//4!a2!a2!c[3!c]<br>:95R::TRAG/ABCD/789GHI | 9         |
|                        | <b>:16S:COLLPTY</b>                                  | <b>11</b> |
|                        | <b>:16S:GENL</b>                                     | <b>26</b> |
|                        | <b>:16R:DEALTRAN</b>                                 | <b>27</b> |
| Termination date       | <b>:98a::TERM//</b>                                  | <b>28</b> |
| Transaction amount     | :19A::TRAA//[N]3!a15d                                | 29        |
| Termination amount     | :19A::TRTE//[N]3!a15d                                | 29        |
| Rate or Reference Rate | :92A::PRIC//[N]15d or<br>:92C::PRIC//24x             | 30        |
| Spread Rate            | :92A::RSPR//[N]15d                                   | 30        |
|                        | <b>:16S:DEALTRAN</b>                                 | <b>32</b> |

MT 527 Triparty Collateral Instruction

| Business data                                  | MT 527                                                                                                                                          | Field N°  |
|------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
|                                                | <b>:16R:GENL</b>                                                                                                                                | <b>1</b>  |
| Page Number/Continuation Indicator             | <b>28E::5n/4!c</b>                                                                                                                              | <b>2</b>  |
| Message reference                              | <b>:20C::SEME//16x</b>                                                                                                                          | <b>3</b>  |
| Client collateral instruction reference        | :20C::CLCI//16x                                                                                                                                 | 3         |
| Sender collateral transaction reference        | <b>:20C::SCTR//16x</b>                                                                                                                          | <b>3</b>  |
| Other references                               | :20C::4!c//16x                                                                                                                                  | 3         |
| New message identification                     | <b>:23G:NEWM</b>                                                                                                                                | <b>4</b>  |
| Preparation Date                               | :98A::PREP//20110214                                                                                                                            | 5         |
| Execution Date                                 | <b>:98A::EXRQ//20110215</b>                                                                                                                     | <b>5</b>  |
| Collateral Instruction Type Indicator          | <b>:22H::CINT//CADJ</b><br><b>or</b><br><b>:22H::CINT//DADJ</b><br><b>or</b><br><b>:22H::CINT//MADG</b><br><b>or</b><br><b>:22H::CINT//PADJ</b> | <b>6</b>  |
| Exposure Type Indicator                        | <b>:22H::COLA//4!c</b>                                                                                                                          | <b>6</b>  |
| Collateral receive/provide indicator           | <b>:22H::REPR//4!c</b>                                                                                                                          | <b>6</b>  |
| Priority Indicator                             | :22F::PRIR//4!c                                                                                                                                 | 6         |
| Automatic Allocation Indicator                 | :22F::AUTA//4!c                                                                                                                                 | 6         |
| Failed Settlement Salvation/Curing Indicator   | :22F::FSSA//4!c                                                                                                                                 | 6         |
| Preferential Basket Identification Number      | :13B::PRBN//30x                                                                                                                                 | 7         |
| Fallback Starting Basket Identification Number | :13B::FSBN//30x                                                                                                                                 | 7         |
| Exclusion Basket Number                        | :13B::EXBN//30x                                                                                                                                 | 7         |
| Eligibility Set Profile Number of Cpty         | :13B::ELIG//30x                                                                                                                                 | 7         |
|                                                | <b>:16R:COLLPTY</b>                                                                                                                             | <b>9</b>  |
| The party sending the collateral instruction   | <b>:95P::PTYA//4!a2!a2!c[3!c]</b><br><b>:95R::PTYA/ABCD/123ABC</b>                                                                              | <b>10</b> |

Market Practice Tri Party Agency Collateral Management

|                                            |                                                                    |           |
|--------------------------------------------|--------------------------------------------------------------------|-----------|
| Sender's safekeeping account               | :97A::SAFE//35x                                                    | 11        |
|                                            | <b>:16S:COLLPRTY</b>                                               | <b>13</b> |
| Narrative                                  | :70E:CINS//10*35X                                                  | 14        |
|                                            | <b>:16R:COLLPRTY</b>                                               | <b>9</b>  |
| The client's party A                       | :95P::CLPA//4!a2!a2!c[3!c]<br>:95R::CLPA/ABCD/456DEF               | 10        |
| The client's party A's safekeeping account | :97A::SAFE//35x                                                    | 11        |
|                                            | <b>:16S:COLLPRTY</b>                                               | <b>13</b> |
|                                            | <b>:16R:COLLPRTY</b>                                               | <b>9</b>  |
| The counterparty of party A                | <b>:95P::PTYB//4!a2!a2!c[3!c]</b><br><b>:95R::PTYB/ABCD/234BCD</b> | <b>10</b> |
| Counterparty's safekeeping account         | :97A::SAFE//35x                                                    | 11        |
|                                            | <b>:16S:COLLPRTY</b>                                               | <b>13</b> |
|                                            | <b>:16R:COLLPRTY</b>                                               | <b>9</b>  |
| The Triparty Agent                         | :95P::TRAG//4!a2!a2!c[3!c]<br>:95R::TRAG/ABCD/789GHI               | 10        |
|                                            | <b>:16S:COLLPRTY</b>                                               | <b>13</b> |
|                                            | :16R:LINK                                                          | 15        |
| Linked message MT number                   | :13A::LINK//3!c                                                    | 16        |
| Reference                                  | <b>:20C::4!c//16x</b>                                              | <b>17</b> |
|                                            | :16S:LINK                                                          | 18        |
|                                            | <b>:16S:GENL</b>                                                   | <b>19</b> |
|                                            | :16R:DEALTRAN                                                      | 20        |
| Termination date                           | <b>:98a::TERM//</b>                                                | <b>23</b> |
| Transaction amount                         | :19A::TRAA//[N]3!a15d                                              | 24        |
| Termination amount                         | :19A::TRTE//[N]3!a15d                                              | 24        |
| Rate or Reference Rate                     | :92A::PRIC//[N]15d or<br>:92C::PRIC//24x                           | 25        |
| Spread Rate                                | :92A::RSPR//[N]15d                                                 | 25        |
| Calculation method                         | :22H::MICO//4!c                                                    | 26        |
|                                            | :16S:DEALTRAN                                                      | 27        |
|                                            | :16R:SECMOVE                                                       | 28        |
| In/out indicator                           | <b>:22H::INO//4!c</b>                                              | <b>29</b> |
| Identification of the Financial Instrument | <b>:35B:ISIN XX1234567890</b>                                      | <b>30</b> |
| Quantity of securities                     | <b>:36B::QSEC//4!c/15d</b>                                         | <b>31</b> |
| Collateral flag                            | <b>:17B::COLL//1!a</b>                                             | <b>32</b> |
| Client securities movement ref.            | :20C::CSMV//16x                                                    | 34        |
|                                            | :16S:SECMOVE                                                       | 35        |
|                                            | :16R:CASHMOVE                                                      | 36        |
| In/out indicator                           | <b>:22H::INO//4!c</b>                                              | <b>37</b> |
| Amount                                     | <b>:19A::CASH//[N]3!a15d</b>                                       | <b>38</b> |
| Client cash movement reference             | :20C::CCMV//16x                                                    | 41        |
|                                            | :16S:CASHMOVE                                                      | 42        |



## Market Practice Tri Party Agency Collateral Management

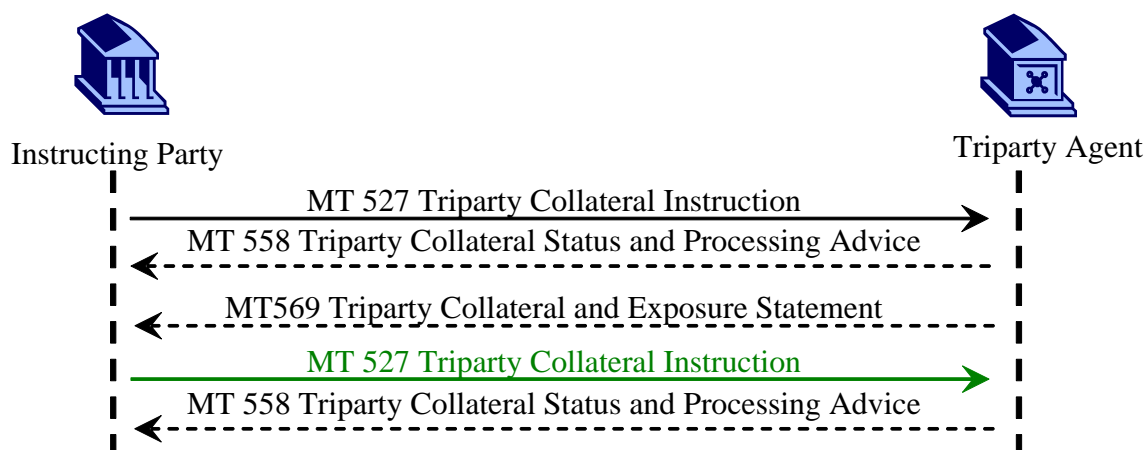
Please see section 1 for the MT558 ISO15022 illustration

MT 569 Triparty Collateral and exposure statement

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Please see section 1 for the MT569 ISO15022 illustration

3. Early Closure.



MT 527 Triparty Collateral Instruction

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Please see [section 1](#) for the MT527 ISO15022 illustration

MT 558 Triparty Collateral Status and Processing Advice

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Please see [section 1](#) for the MT558 ISO15022 illustration

MT 527 Triparty Collateral Instruction

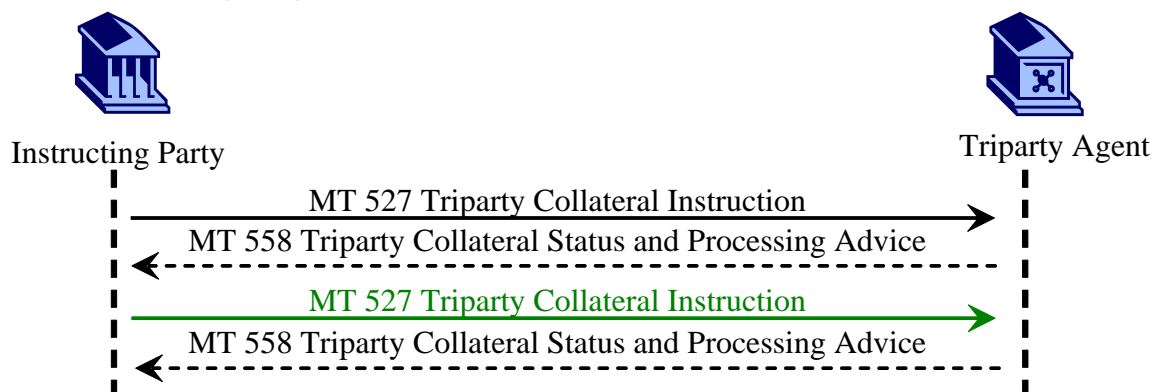
| Business data                             | MT 527                                                          | Field N°  |
|-------------------------------------------|-----------------------------------------------------------------|-----------|
|                                           | <b>:16R:GENL</b>                                                | <b>1</b>  |
| Page Number/Continuation Indicator        | <b>:28E:1/ONLY</b>                                              | <b>2</b>  |
| Message reference                         | <b>:20C::SEME//16x</b>                                          | <b>3</b>  |
| Sender collateral transaction reference   | <b>:20C::SCTR//16x</b>                                          | <b>3</b>  |
| Client collateral instruction reference   | <b>:20C::CLCI//16x</b>                                          | <b>3</b>  |
| New message identification                | <b>:23G:NEWM</b>                                                | <b>4</b>  |
| Preparation Date                          | <b>:98A::PREP//20110214</b>                                     | <b>5</b>  |
| Execution Date                            | <b>:98A::EXRQ//20110215</b>                                     | <b>5</b>  |
| Collateral Instruction Type Indicator     | <b>:22H::CINT//DADJ</b><br><b>Or</b><br><b>:22H::CINT//TERM</b> | <b>6</b>  |
| Exposure Type Indicator                   | <b>:22H::COLA//REPO</b>                                         | <b>6</b>  |
| Collateral receive/provide indicator      | <b>:22H::REPR//PROV</b>                                         | <b>6</b>  |
| Eligibility Set Profile Number of Cpty    | <b>:13B::ELIG//30x</b>                                          | <b>7</b>  |
| Preferential Basket Identification Number | <b>:13B::PRBN//30x</b>                                          | <b>7</b>  |
|                                           | <b>:16R:COLLPTY</b>                                             | <b>9</b>  |
| The party sending the collateral inx      | <b>:95P::PTYA//ABCDEF22</b>                                     | <b>10</b> |
| Sender's safekeeping account              | <b>:97A::SAFE//XXX</b>                                          | <b>11</b> |
|                                           | <b>:16S:COLLPTY</b>                                             | <b>13</b> |
|                                           | <b>:16R:COLLPTY</b>                                             | <b>9</b>  |
| The counterparty of party A               | <b>:95R::PTYB/ABCD/234BCD</b>                                   | <b>10</b> |

Market Practice Tri Party Agency Collateral Management

|                                    |                             |           |
|------------------------------------|-----------------------------|-----------|
| Counterparty's safekeeping account | :97A::SAFE//YYY             | 11        |
|                                    | <b>:16S:COLLPTY</b>         | <b>13</b> |
|                                    | <b>:16R:COLLPTY</b>         | <b>9</b>  |
| The Triparty Agent                 | :95P::TRAG//4!a2!a2!c[3!c]  | 10        |
|                                    | <b>:16S:COLLPTY</b>         | <b>13</b> |
|                                    | <b>:16S:GENL</b>            | <b>19</b> |
|                                    | :16R:DEALTRAN               | 20        |
| Termination date                   | <b>:98A::TERM//20110214</b> | <b>23</b> |
| Transaction amount                 | :19A::TRAA//[N]3!a15d       | 24        |
| Rate                               | :92A::PRIC//[N]15d          | 25        |
| Calculation method                 | :22F::MICO//4!c             | 26        |
|                                    | <b>:16S:DEALTRAN</b>        | <b>27</b> |

## B. Cancellation processes

### 1. Cancellation request process



#### MT 527 Triparty Collateral Instruction

Please see [section 1](#) for the MT527 ISO15022 illustration

#### MT 558 Triparty Collateral Status and Processing Advice

Please see [section 1](#) for the MT558 ISO15022 illustration

#### MT 527 Triparty Collateral Instruction

| Business data                             | MT 527                         | Field N°  |
|-------------------------------------------|--------------------------------|-----------|
|                                           | <b>:16R:GENL</b>               | <b>1</b>  |
| Page Number/Continuation Indicator        | <b>:28E:1/ONLY</b>             | <b>2</b>  |
| Message reference                         | <b>:20C::SEME//16x</b>         | <b>3</b>  |
| Sender collateral transaction reference   | :20C::SCTR//16x                | 3         |
| Client collateral instruction reference   | :20C::CLCI//16x                | 3         |
| New message identification                | <b>:23G:CANC</b>               | <b>4</b>  |
| Preparation Date                          | :98C::PREP//20110214           | 5         |
| Execution Date                            | <b>:98A::EXRQ//20110215</b>    | <b>5</b>  |
| Collateral Instruction Type Indicator     | <b>:22H::CINT//INIT</b>        | <b>6</b>  |
| Exposure Type Indicator                   | <b>:22H::COLA//REPO</b>        | <b>6</b>  |
| Collateral receive/provide indicator      | <b>:22H::REPR//PROV</b>        | <b>6</b>  |
| Eligibility Set Profile Number of Cpty    | :13B::ELIG//30x                | 7         |
| Preferential Basket Identification Number | :13B::PRBN//30x                | 7         |
|                                           | <b>:16R:COLLPRTY</b>           | <b>9</b>  |
| The party sending the collateral inx      | <b>:95P::PTYA//ABCDEF22</b>    | 10        |
| Sender's safekeeping account              | <b>:97A::SAFE//XXX</b>         | 11        |
|                                           | <b>:16S:COLLPRTY</b>           | <b>13</b> |
|                                           | <b>:16R:COLLPRTY</b>           | <b>9</b>  |
| The counterparty of party A               | <b>:95R::PTYB/ ABCD/234BCD</b> | <b>10</b> |
| Counterparty's safekeeping account        | :97A::SAFE//YYY                | 11        |
|                                           | <b>:16S:COLLPRTY</b>           | <b>13</b> |

Market Practice Tri Party Agency Collateral Management

|                    |                             |           |
|--------------------|-----------------------------|-----------|
|                    | <b>:16R:COLLPTY</b>         | <b>9</b>  |
| The Triparty Agent | :95P::TRAG//4!a2!a2!c[3!c]  | 10        |
|                    | <b>:16S:COLLPTY</b>         | <b>13</b> |
|                    | <b>:16S:GENL</b>            | <b>19</b> |
|                    | :16R:DEALTRAN               | 20        |
| Termination date   | <b>:98A::TERM//20100908</b> | <b>23</b> |
| Transaction amount | :19A::TRAA//USD100.000,     | 24        |
| Rate               | :92A::PRIC//3,1275          | 25        |
| Calculation method | :22F::MICO//A004            | 26        |
|                    | :16S:DEALTRAN               | 27        |

MT 558 Triparty Collateral Status and Processing Advice

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Please see [section 1](#) for the MT558 ISO15022 illustration

