

ECMS

Final Release Note

RN-35.01-14.0.3

|  |  |
| --- | --- |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |



**Content**

1 Introduction 3

1.1 Release number and software version 3

2 Release information 4

2.1 Release content 4

2.1.1 Change requests 4

2.1.2 Defect information 5

3 Additional Information 11

3.1 XSD version 11

3.2 Message usage guidelines 12

3.3 Non-iso files 14

3.4 Restrictions 15

3.5 Corporate Action Events 22

# 

# Introduction

This note provides an overview of the envisaged features for the release to be provided on **06/07/2024**.

## Release number and software version

This release has the following release number: **RN-35.01-14.0.3**

The relevant software version is **V.14.0.3**

# Release information

### Change requests

### Defect information

This release provides the fixes for the 56 following Problems:

| **PBI** | **Category** | **Summary** | **User** |
| --- | --- | --- | --- |
| 117228 | ECMS.Application.Cash as collateral | Outgoing pacs.002 sent to a counterparty - Missing information | ECB |
| 118773 | ECMS.Application.Statements and reporting | [EAC] Concentration Limit Report not generated | ECB |
| 124543 | ECMS.Application.OMO | [APPR][TOP]LTRO: TOP-file not fully processed | DE |
| 125844 | ECMS.Application.OMO | [APPR] OMO - MPO Expected Payment - Too much data requested - review of the screen | DE |
| 127429 | ECMS.Application.Marketable Assets | [APPR] MAI draft validation after update - Delivering and receiving parties not correctly updated | DE |
| 128152 | ECMS.Application.Statements and reporting | [APPR] Natixis Statement of Holdings | FR |
| 128443 | ECMS.Application.Access Rights | Not possible for NCB users neither to create new linkages between ECMS entities and DNs nor to edit or delete the ECMS entity existing ones | DE |
| 128905 | ECMS.Application.Credit Claims | [APPR]31 address details for debtor | IT |
| 129658 | ECMS.Technical.Other | [AEAC] Calculate Concentration Limit fails | OT |
| 130788 | ECMS.Application.Standing Facilities | CLM send the Credit line initiation , AML not yet matured in ECMS. This credit line initiation override the AML reverse already performed by CLM | SI |
| 130854 | ECMS.Application.OMO | OMO in currency reevaluation - cash position reevaluated with ECMS FX rate but OMO instruction not updated with ECMS FX rate | AT |
| 131507 | [ECMS.Application.OMO](javascript:showDetailWithPersid(%22pcat:402020%22)) | [EAC][TOP] Four Eyes - OMO FX Payment (Netting Not Activated) missing screen to Validate the action performed by Validator User | NL |
| 131526 | ECMS.Application.Reference Data | [EAC] A wrong Guarantor definition at MA level leads to the not creation of the expected CPTY-ISIN close link. | DE |
| 131771 | ECMS.Application.Corporate Actions | [EAC] A seev.035 is received and impact failed with error description: “Failed business rule for received seev.035 with message reference 448 : CORP052- The corporate action movement preliminary advice message has been received before the close of Record | SI |
| 132472 | ECMS.Application.OMO | [EAC] [TOP] OMO in currency reevaluation - When ECMS valuate and OMO in currency , ALL other operation belonging to the same counterparty are reevaluated even if reevaluation date is not reached and even if not yet settled | IT |
| 132606 | ECMS.Application.Credit Claims | [EAC] The MOB rests in status “Waiting Eligibility”, which should not be the case since the prerequisites for eligibility are fulfilled. | AT |
| 132637 | ECMS.Application.OMO | Calculated Interest \_ missing Counterparty in exported execl file | ES |
| 132665 | ECMS.Application.Credit Claims | [APPR] Missing screen Domestic procedure for crossborder credit claims for NCB user | FR |
| 132802 | ECMS.Application.Global credit and collateral position | [EAC] [CTP1] [CTP2] Colr.020 ran on impact failed - Notification-0004 | DE |
| 132850 | ECMS.Application.Reference Data | Close Links should not be created on not eligible assets | SK |
| 132953 | ECMS.Application.Credit Claims | When mobilise a new CC - all CC mobilised on the same pool have the update date changed.The update date is to be modified only in case a change on the CC happened (for example CC is flagged as close linked). | EE |
| 132956 | ECMS.Application.Statements and reporting | Authorised Close links are displayed in the Ex Post Check Report | DE |
| 132989 | ECMS.Application.Corporate Actions | Status of CA changed to Waiting Payment before the payment date | PT |
| 133131 | ECMS.Application.OMO | [EAC] [TOP] Netting failing after collateral insufficiency | IT |
| 133191 | ECMS.Application.OMO | [EAC] Netting Activated - ER on Merged OMO LTRO-III (Same OMORef for 2 different counterparties ) | DE |
| 133292 | ECMS.Application.Credit Claims | [EAC] CCFile queued for cut-off time and released the next business day , the mob are rejected for BRMOB17 and BRMOB18 | ES |
| 133297 | ECMS.Application.Statements and reporting | [APPR] Concentration Limit Process is not running | DE |
| 133393 | ECMS.Application.Statements and reporting | [EAC] SoH for marketable assets should include BIC for account owner | DE |
| 133397 | ECMS.Application.Credit Claims | [EAC] Rating Instruction - Manual input an RR with Inexistent CAS Code or existing and not allowed in the CAS preference of the counterparty - error message to be reviewed | NL |
| 133839 | ECMS.Application.OMO | [EAC] FTD Not used as collateral : The return movement and the operation are not properly updated within interest calculation process and no interest payment is generated at maturity. | DE |
| 133915 | ECMS.Application.Global credit and collateral position | Wrong Pool Valuation for Marketable Asset with authorized close links after execution of (RIAD) Close Link event | IT |
| 134624 | ECMS.Application.Reference Data | [APPR] Data segregation issue with parties when accessing through the dashboard | NL |

# Additional Information

The regression risk for this release is considered low according to regression tests performed in IAC and the analysis done by the support teams. See the section restriction 3.4.2 for more details.

## XSD version

The following principles and rules referring XSD versions apply:

|  |  |  |
| --- | --- | --- |
|  | **Message Version** | **Additionally available Message Version** |
| **Software Version** | ECMS UDFS v 1.2  Binding versions published 31/01/2023  28/05/2023 | n/a |
| **MyStandards** | ECMS UDFS v 1.2  Binding versions published 31/01/2023  28/05/2023 | n/a |

Links to MyStandards message usage guidelines are available under the dedicated section in 3.2.

## Message usage guidelines

SR2024 schemas of seev.031 and seev.035 have been updated to add the annotations related to editorial PBI-119594 and PBI-122638, respectively. These changes were already included in SR2023 and communicated in previous Release Notes.

| **Message Idr** | **Message Name** | **MyStandards Link** |
| --- | --- | --- |
| admi.005.001.01 | ReportQueryRequest | <https://www2.swift.com/mystandards/#/mp/mx/_cpPN-54eEe2_HrtFlPkgmg/_cpPN_J4eEe2_HrtFlPkgmg/!content> |
| admi.007.001.01 | ReceiptAcknowledgement | https://www2.swift.com/mystandards/#/mp/mx/\_cpPN-54eEe2\_HrtFlPkgmg/\_cpPN\_Z4eEe2\_HrtFlPkgmg/!content |
| camt.004.001.08 | Return Account (AML) | https://www2.swift.com/mystandards/#/mp/mx/\_JqeaEGV0EeiVZ9TevhqGpw/\_PuQDMw4TEeuC29xszeiKFA!content |
| camt.011.001.07 | Modify Limit (update Credit Line) | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_qCKyVm8BEe2mUZI\_ykUOqg/!content |
| camt.019.001.07 | Return Business Day Information | https://www2.swift.com/mystandards/#/mp/mx/\_-F77ALUMEem3D\_kns4F02w/\_QCsyITMTEeupe-EX861w5Q!content |
| camt.025.001.05 | Receipt (Status on Credit Freezing Update, Modify Limit, Externally Managed Collateral) | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_qCKyUm8BEe2mUZI\_ykUOqg/!content |
| camt.029.001.09 | Resolution of Investigation (Status on Cancellation of Payment) | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_qCKyU28BEe2mUZI\_ykUOqg/!content |
| camt.036.001.05 | DebitAuthorisationResponse | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_qCKyUW8BEe2mUZI\_ykUOqg/!content |
| camt.050.001.05 | Providing Liquidity to ECONS II | <https://www2.swift.com/mystandards/#/mp/mx/_CvIYkGflEeiHpY3ZWojbGQ/_6CqRoR2UEem4Eo9C5uuzUw!content> |
| camt.054.001.08 | BankToCustomerDebitCreditNotification |  |
| camt.056.001.08 | Payment Cancellation Request | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_qCKyVG8BEe2mUZI\_ykUOqg/!content |
| camt.077.001.01 | Billing Report | https://www2.swift.com/mystandards/#/mp/mx/\_qCKyUG8BEe2mUZI\_ykUOqg/\_SJB9gG8CEe2EhuLuaqiVkw/!content |
| camt.998.001.03 | Credit Freezing Update | https://www2.swift.com/mystandards/#/mp/mx/\_e574t54zEe2\_HrtFlPkgmg/\_e574uJ4zEe2\_HrtFlPkgmg/!content |
| camt.998.001.03 | Modify Credit Line | https://www2.swift.com/mystandards/#/mp/mx/\_Q8zp0LKEEeiksOjtS2t1cA/\_WQ3kcbKEEeiksOjtS2t1cA!content |
| colr.003.001.04 | Margin Call Request | https://www2.swift.com/mystandards/#/mp/mx/\_LhPllJ4zEe23Lve-6NzfEg/\_LhPllp4zEe23Lve-6NzfEg/!content |
| colr.016.001.04 | Pool Position Report | https://www2.swift.com/mystandards/#/mp/mx/\_LhPllJ4zEe23Lve-6NzfEg/\_LhPllZ4zEe23Lve-6NzfEg/!content |
| colr.019.001.01 | TripartyCollateralTransactionInstruction | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PEZ4ZEe2\_HrtFlPkgmg!content |
| colr.020.001.01 | TripartyCollateralStatusAndProcessingAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PEp4ZEe2\_HrtFlPkgmg!content |
| colr.021.001.01 | TripartyCollateralAllegementNotification | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PE54ZEe2\_HrtFlPkgmg!content |
| colr.022.001.01 | TripartyCollateralAndExposureReport | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PFJ4ZEe2\_HrtFlPkgmg!content |
| colr.024.001.01 | TripartyCollateralAllegementNotificationCancellationAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PFZ4ZEe2\_HrtFlPkgmg!content |
| head.001.001.01 | BusinessApplicationHeader | https://www2.swift.com/mystandards/#/mp/mx/\_V7r4F54bEe23Lve-6NzfEg/\_V7r4GJ4bEe23Lve-6NzfEg/!content |
| head.002.001.01 | BusinessFileHeader | https://www2.swift.com/mystandards/#/mp/mx/\_V7r4F54bEe23Lve-6NzfEg/\_V7r4GZ4bEe23Lve-6NzfEg/!content |
| pacs.002.001.10 | Payment Status Report | https://www2.swift.com/mystandards/#/mp/mx/\_7qemYJ4gEe23Lve-6NzfEg/\_7qemY54gEe23Lve-6NzfEg/!content |
| pacs.009.001.08 | Financial Institution Credit Transfer | https://www2.swift.com/mystandards/#/mp/mx/\_7qemYJ4gEe23Lve-6NzfEg/\_7qemYp4gEe23Lve-6NzfEg/!content |
| pacs.010.001.03 | Financial Institution Direct Debit | https://www2.swift.com/mystandards/#/mp/mx/\_7qemYJ4gEe23Lve-6NzfEg/\_7qemYZ4gEe23Lve-6NzfEg/!content |
| reda.024.001.01 | CollateralValueCreationRequest | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_OlkM4JB1Eeul5tJbTfO5mw!content |
| reda.025.001.01 | EligibleSecuritiesCreationRequest | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_547XsaytEeu5TKv36vD2Ig!content |
| reda.027.001.01 | CloseLinkCreationRequest | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_cipy0JB1Eeul5tJbTfO5mw!content |
| reda.028.001.01 | CollateralDataStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_6mVa0ayuEeu5TKv36vD2Ig!content |
| reda.074.001.01 | TripartyCollateralUnilateralRemovalRequest | https://www2.swift.com/mystandards/#/mp/mx/\_To6PEJ4ZEe2\_HrtFlPkgmg/\_To6PFp4ZEe2\_HrtFlPkgmg!content |
| reda.075.001.01 | EligibleSecuritiesDeletionRequest | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_4F994JB1Eeul5tJbTfO5mw!content |
| reda.077.001.01 | CloseLinkDeletionRequest | https://www2.swift.com/mystandards/#/mp/mx/\_h9GqUJBqEeul5tJbTfO5mw/\_Yze88JB2Eeul5tJbTfO5mw!content |
| seev.001.001.10 | MeetingNotification | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasQf5GEe2Isabat7xeaQ!content |
| seev.031.001.13 [Binding] | CorporateActionNotification | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasQv5GEe2Isabat7xeaQ!content |
| seev.032.001.08 [Binding] | CorporateActionEventProcessingStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasQ\_5GEe2Isabat7xeaQ!content |
| seev.033.001.12 [Binding] | CorporateActionInstruction | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasRP5GEe2Isabat7xeaQ!content |
| seev.034.001.13 [Binding] | CorporateActionInstructionStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasRf5GEe2Isabat7xeaQ!content |
| seev.035.001.14 [Binding] | CorporateActionMovementPreliminaryAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWasRv5GEe2Isabat7xeaQ!content |
| seev.036.001.14 [Binding] | CorporateActionMovementConfirmation | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTUP5GEe2Isabat7xeaQ!content |
| seev.037.001.14 [Binding] | CorporateActionMovementReversalAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTUf5GEe2Isabat7xeaQ!content |
| seev.039.001.12 [Binding] | CorporateActionCancellationAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTUv5GEe2Isabat7xeaQ!content |
| seev.040.001.12 [Binding] | CorporateActionInstructionCancellationRequest | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTU\_5GEe2Isabat7xeaQ!content |
| seev.041.001.13 [Binding] | CorporateActionInstructionCancellationRequestStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTVP5GEe2Isabat7xeaQ!content |
| seev.042.001.11 [Binding] | CorporateActionInstructionStatementReport | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTVf5GEe2Isabat7xeaQ!content |
| seev.044.001.12 | CorporateActionMovementPreliminaryAdviceCancellationAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_fWasQP5GEe2Isabat7xeaQ/\_fWbTVv5GEe2Isabat7xeaQ!content |
| semt.002.001.10 [Binding] | SecuritiesBalanceCustodyReport | https://www2.swift.com/mystandards/#/mp/mx/\_JbdZYOVBEeuhaqnPYdiQhw/\_JbdZYeVBEeuhaqnPYdiQhw!content |
| semt.017.001.09 [Binding] | SecuritiesTransactionPostingReport | https://www2.swift.com/mystandards/#/mp/mx/\_JbdZYOVBEeuhaqnPYdiQhw/\_JbdZY-VBEeuhaqnPYdiQhw!content |
| semt.018.001.10 [Binding] | SecuritiesTransactionPendingReport | https://www2.swift.com/mystandards/#/mp/mx/\_JbdZYOVBEeuhaqnPYdiQhw/\_JbdZYuVBEeuhaqnPYdiQhw!content |
| sese.020.001.06 | SecuritiesTransactionCancellationRequest | https://www2.swift.com/mystandards/#/mp/mx/\_bqwLEIDKEeu33vEL3nRjtw/\_bqwyIoDKEeu33vEL3nRjtw!content |
| sese.023.001.09 | SecuritiesSettlementTransactionInstruction | https://www2.swift.com/mystandards/#/mp/mx/\_bqwLEIDKEeu33vEL3nRjtw/\_bqwyIYDKEeu33vEL3nRjtw!content |
| sese.024.001.10 | SecuritiesSettlementTransactionStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_bqwLEIDKEeu33vEL3nRjtw/\_bqwLEYDKEeu33vEL3nRjtw!content |
| sese.025.001.09 | SecuritiesSettlementTransactionConfirmation | https://www2.swift.com/mystandards/#/mp/mx/\_bqwLEIDKEeu33vEL3nRjtw/\_bqwLEoDKEeu33vEL3nRjtw!content |
| sese.027.001.05 | SecuritiesTransactionCancellationRequestStatusAdvice | https://www2.swift.com/mystandards/#/mp/mx/\_bqwLEIDKEeu33vEL3nRjtw/\_bqwyIIDKEeu33vEL3nRjtw!content |
| sese.032.001.09 | SecuritiesSettlementTransactionGenerationNotification |  |

## Non-iso files

The Non-ISO files can be accessed via the following link: https://darwin.escb.eu/livelink/livelink/app/nodes/1725148374.

Please note that folders are structured per message type (see table below) and the folders with the latest date contain the file schemas which are implemented in the current version of ECMS in line with this release note. Also, the name of the files (see below table, row ‘Schema file version’) references precisely to the valid file schema.’

| **Schema file** | **Schema file version** |
| --- | --- |
| Credit Claim file | Credit\_Claims\_file\_Schema\_20231011.xsd |
| Credit Claim Processing report file | CC\_Processing\_Report\_file\_Schema\_20230417.xsd |
| Externally Managed Collateral file | EMC\_File\_Schema\_20230417.xsd |
| Externally Managed CC file | EM\_CCs\_for\_C2D-UC\_File\_Schema\_20230417.xsd |
| GLF Type A | General\_Ledger\_file\_Type\_A\_Schema\_20231130.xsd |
| GLF Type C | General\_Ledger\_file\_Type\_C\_Schema\_20231130.xsd |
| GLF Type D | General\_Ledger\_file\_Type\_D\_Schema\_20231130.xsd |
| GLF Type P | General\_Ledger\_file\_Type\_P\_Schema\_20231130.xsd |
| GLF Type R | General\_Ledger\_file\_Type\_R\_Schema\_20240214.xsd |
| GLF Type T | General\_Ledger\_file\_Type\_T\_Schema\_20231130.xsd |
| ICAS File | ICAS\_files\_20231108.xsd |
| DDF File | DDF\_file\_UDFSv1.3(v0.4) - updated 24062024.xlsx |
| DTT – Pool SCP xsd | Pool\_Creation\_SCP.xsd |
| Bulk Upload | Operation\_Interest\_Rate.xsd  US\_Taxation.xsd  Party.xsd (Same as for the DDT)  Counterparty.xsd (Same as for the DDT) |
| Email\_Address.xsd (Same as for the DDT)  BIC\_Address.xsd (Same as for the DDT) |
| Technical address.xsd (Same as for the DDT)  Contact\_Detail\_Party.xsd (Same as for the DDT) |
| Alternative\_Code.xsd (Same as for the DDT) |
| Mail \_Address (Same as for the DDT) |
| User.xsd (Same as for the DDT) |
| Settlement\_Possibilities.xsd (Same as for the DDT) |
| External\_Asset\_Account.xsd (Same as for the DDT)  Internal\_Asset\_Account.xsd\_ (Same as for the DDT)  NCB\_Cash\_Account.xsd\_ (Same as for the DDT) |
| NCB\_Participant\_Cash\_Account.xsd (Same as for the DDT) |
| Type.xsd (Same as for the DDT) |

- Message pagination implemented for EMC File

- Message Pagination implemented for CC file

## Restrictions

### Restrictions coming from previous releases

* OMO:
* collateral reservation / collateral release of OMO in currency based on currency table is not fully stabilized
* If a CLM rejection is received on the maturity date, the system updates correctly the status of OMO and the maturity date (+1 BD). However, interest is not calculated correctly for this new maturity date, preventing the OMO from maturing.
* Export of ECMS U2A reports is working as dessigned with restriction on extraction in PDF format – pending ECMS-WG validation of fields
* Migration – Issues following the migration of CC Cross Border: Based of the Country code of the debtor instead of the governing law
* Interest rate movements created from the settlement date until the current business date
* Multipooling:
  + The transfer of CC is not working properly

## Corporate Action Events

The below table provides the status details on of each Corporate Action Event:

| **CA Event** | | | **Impacted flows per Event** | | | | |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Notification** | **Instruct** | **Advise** | **Confirm** | **Reverse** |
| **CA Event ID** | **CA Event name** | **Option** |
| ACTV | Trading Status: Active | MAND-N/A | X |  |  |  |  |
| BIDS | Repurchase Offer/Issuer Bid/Reverse Rights | VOLU-CASH,NOAC,CTEN | X | X | X | X | X |
| BPUT | Put Redemption | VOLU-CASH, NOAC | X | X | X | X | X |
| BRUP | Bankruptcy | MAND-N/A | X |  |  |  |  |
| CAPI | Capitalisation | MAND-N/A | X |  |  |  |  |
| CERT | Non-US TEFRA D Certification | CHOS-QINV,NOQU | X | X |  |  |  |
| CHAN | Change | MAND-N/A,SECU | X |  | X | X | X |
| CONS | Consent | VOLU-CONN,CONY,ABST,NOAC | X | X | X | X | X |
| CONV | Conversion | MAND-SECU, | X |  | X | X | X |
| CONV | Conversion | VOLU-CASE, CASH,SECU, NOAC | X | X | X | X | X |
| CREV | Credit Event | MAND-N/A | X |  |  |  |  |
| DFLT | Bond Default | MAND- N/A | X |  |  |  |  |
| DLST | Trading Status: Delisted | MAND- N/A | X |  |  |  |  |
| DRAW | Drawing | MAND-CASH | X |  | X | X | X |
| DSCL | Disclosure | MAND-CONY | X |  |  |  |  |
| DSCL | Disclosure | VOLU-CONY, CONN, NOAC | X | X | X | X | X |
| DTCH | Dutch Auction | VOLU-CASH, NOAC | X | X | X | X | X |
| EXOF | Exchange | VOLU-SECU,CASH, CASE,CEXC,NOAC | X | X | X | X | X |
| EXOF | Exchange | MAND-SECU | X |  | X | X | X |
| EXOF | Exchange | MAND-CASH | X |  | X | X | X |
| EXOF | Exchange | MAND-CASE | X |  | X | X | X |
| EXOF | Exchange | CHOS-SECU,CASH,CASE | X | X | X | X | X |
| EXTM | Maturity Extension | MAND-N/A, SECU | X |  | X | X | X |
| EXTM | Maturity Extension | CHOS-SECU,MPUT | X | X | X | X | X |
| INCR | Increase in Value | MAND-N/A | X |  |  |  | X |
| INFO | Information | MAND-N/A | X |  |  |  |  |
| INTR | Interest Payment | MAND-CASH | X | X | X | X | X |
| INTR | Interest Payment | CHOS-CASH | X | X | X | X | X |
| LIQU | Liquidation Payment | MAND-CASH | X |  | X | X | X |
| LIQU | Liquidation Payment | MAND-SECU | X |  | X | X | X |
| LIQU | Liquidation Payment | MAND-CASE | X |  | X | X | X |
| LIQU | Liquidation Payment | CHOS-CASH,SECU, CASE | X | X | X | X | X |
| MCAL | Full Call/Early Redemption | MAND-CASH | X |  | X | X | X |
| PARI | Pari-Passu | MAND-SECU | X |  | X | X | X |
| PCAL | Partial Redemption Without Pool Factor Reduction | MAND-CASH | X |  | X | X | X |
| PINK | Payment in Kind | MAND- OTHR, SECU | X |  | X | X | X |
| PLAC | Place of Incorporation | MAND-SECU | X |  | X | X | X |
| PLAC | Place of Incorporation | MAND-N/A | X |  |  |  |  |
| PPMT | Instalment Call | MAND-SECU | X | X | X | X | X |
| PPMT | Instalment Call | CHOS-SECU,LAPS | X | X | X | X | X |
| PRED | Partial Redemption With Pool Factor Reduction | MAND-CASH | X |  | X | X | X |
| REDM | Final Maturity | MAND-CASH | X |  | X | X | X |
| REDM | Final Maturity | CHOS-CASH | X | X | X | X | X |
| REDO | Redenomination | MAND-SECU | X |  | X | X | X |
| REDO | Redenomination | MAND-N/A |  |  |  |  |  |
| REMK | Remarketing Agreement | CHOS-SECU,CASH | X | X | X | X | X |
| RHDI | Intermediate Securities Distribution | MAND-SECU | X |  | X | X | X |
| SUSP | Trading Status: Suspended | MAND-N/A | X |  |  |  |  |
| TEND | Tender/Acquisition/Takeover/Purchase Offer | VOLU-SECU,CASE, CASH,NOAC | X | X | X | X | X |
| WRTH | Worthless | MAND-LAPS | X |  | X | X | X |
| TREC | Tax Reclaim | VOLU-CASH, NOAC | X |  | X | X | X |
| WTRC | Withholding Tax Relief Certification | VOLU-BOBD, NOAC | x | x |  |  |  |