SWIFT messages

Settlement and Reconciliation (Issuer /Investor CSD)

Production	☐	Open *)	☐
Test	☐	Modify *)	☐
		Delete *)	☐

To be effective from date: ☐☐☐☐☐☐☐☐
YYYYMMDD

Participant ID:

Date and signature

BIC - Outgoing: ☐☐☐☐☐☐☐☐☐☐☐

BIC - Ingoing: ☐☐☐☐☐☐☐☐☐☐☐

Clearing and settlement
VP Preadvice

	Please fill in with X	After settl. Batch no.	Days before settlement	Status overview at onboarding	MTS
MT544			▓	▓	
MT545			▓	▓	
MT546			▓	▓	
MT547			▓	▓	
MT548 **)					
MT578 **)		▓			

T2S Preadvice
Service SI20565v and SI20566v

	Please fill in with X
SI20565v Service contains: MT544, MT545, MT546, MT547, MT548	
SI20566v Service contains MT578	

RTGS and Stock Dump
Stock Dump only FoP

	Please fill in with X
MT544	
MT545	
MT546	
MT547	
MT548	
MT578	

Statements

	Please fill in with X
MT535 Comp	
MT535 Delta	
MT536	
MT537	

CSDs only

☐
☐

Data Source Scheme
BIC (95**P**) or local code (95**R**)
for underlying participants

*) Use two forms if you need to both open and modify

**) If you previously have used VP's proprietary system when subscribing to SWIFT you can decide to receive status on previous reported instructions

Please remember to update your subscription service for MyStandards for obtaining access to updated versions for new releases.

To be sent to VP SECURITIES A/S, CSD Services, Weidekampsgade 14, P.O. Box 4040, 2300 Copenhagen S or
mail to csd@vp.dk

FORM FOR SUBSCRIPTION FOR SWIFT MESSAGES

Please use two forms if you need to open and modify.

BIC

Outgoing:
Your BIC used when messages is sent from VP to You

Ingoing:
Your BIC used when messages is sent from You to VP

CLEARING AND SETTLEMENT - VP Preadvice

Confirmations - VP Preadvice
Please fill in per confirmation message, that you want to subscribe to.
Confirmations are sent after VPs different batchflows.

MT548, Settlement Status and Processing Advice - VP Preadvice
MT548 is sent immediately after business validation (e.g. rejection), after change of status (e.g. matched or released) and after failed settlement attempts.
You will always receive MT548 for rejections based on business validation, regardless if you subscribe for this message type or not.

MT578, Settlement Allegement - VP Preadvice
MT578 is sent immediately after counterparty has entered a trade, which is not yet matched by you or immediately after cancellation or removal of the allegement.

CLEARING AND SETTLEMENT - T2S Preadvice

Confirmations - T2S Preadvice
Please fill in per service, that you want to subscribe to.
Confirmations are sent shortly after VP receives the confirmation from T2S.
Subscription is set up as a service subscription SI20565v (Setup is done by VP)

MT548, Settlement Status and Processing Advice - T2S Preadvice
MT548 is sent after change of status (e.g. matched or released) and shortly after VP receives the status advice from T2S.
Subscription is set up as a service subscription SI20565v (Setup is done by VP)

MT578, Settlement Allegement - T2S Preadvice
MT578 is sent immediately after VP receives the allegement from T2S, as well as the cancellation or removal of the allegement
Subscription is set up as a service subscription SI20566v (Setup is done by VP)

CLEARING AND SETTLEMENT - RTGS and STOCK DUMP

Confirmations - RTGS and Stock Dump

Please fill in per confirmation message, that you want to subscribe to.
Confirmations are sent immediately after settlement.

MT548, Settlement Status and Processing Advice - RTGS and Stock Dump

For RTGS: MT548 is sent immediately after business validation (e.g. rejection), after change of status (e.g. matched or released) and after failed settlement attempts.
For Stock Dump: MT548 is only sent as rejection based on a business validation.

MT578, Settlement Allegement - RTGS

MT578 is sent immediately after counterparty has entered a trade, which is not yet matched by you or immediately after cancellation or removal of the allegement.

RECONCILIATION

Please fill in per statement message you want to subscribe to.

MT535, Statement of Holdings is sent once a day as soon as possible after change of settlement day, based on end of day holding. It is sent for all safekeeping accounts, regardless if there are holdings to report or not.

MT535 Delta, Statement of Holdings is sent once a day as soon as possible after change of settlement day for every safekeeping account where a holding has changed, showing the new holding including if this holding is zero.

MT536, Statement of Transactions is sent once a day as soon as possible after change of settlement day, stating all transactions from previous business day.

MT537, Statement of Pending Transactions is sent once a day as soon as possible after change of settlement day, stating all trades recycled in the VP System.

AFTER SETTLEMENT BATCH NO.

For some message types, it is possible to choose after which batch the first message should be sent (e.g. after batch 30 and the subsequent batchflows of the settlement day - and therefore not after previous batchflows e.g. batch 10 and 20).
Batch 99 will indicate the "last batch for the relevant transaction", that is batch 60 for DvP confirmations and batch 50 for FoP confirmations.

DAYS BEFORE SETTLEMENT

For some message types it is possible to choose how many days before the trade's expected settlement date the first message should be sent (e.g. S-2 = two days before settlement date)

This example means the status of instructions and allegements reported on S-3 will be sent on S-2.

STATUS OVERVIEW AT ONBOARDING

If you previously have used VP's proprietary system and start subscribing to SWIFT, you can decide to receive status on previous reported instructions and allegements.

MTS

Please fill in per message type you want to subscribe to concerning settlement of MTS trades.

CSDs ONLY

If you are a CSD, a setup of Data Source Scheme and preferred use of format for the underlying participant number is needed.
This means that you have to choose, if the use of BIC (95P) or local code (95R) for
the underlying participants is preferred. If 95R is chosen VP also needs to set up which Data Source Scheme should be used.