

Money Market Role & Message Profiles Full CSD Participant

MARKET PRODUCTION ENVIRONMENT

Prepared by: Strate Ltd

Version 2.7

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Confidential

Disclaimer.

This form will be used by Strate Limited for the capture of CSD Participant static data in the MMS.
CSD Participant will still be required to meet the entry criteria as stipulated in the rules of Strate Limited

MM CSD PARTICIPANT PROFILES

The MM CSD Participants must fill up the following sections of this document:

- Section 1: Business Partner Profile
- Section 1B: CSD Participants - Standing Instructions
- Section 2A; S.W.I.F.T. Messages from the CSD
- Section 2B: S.W.I.F.T. Messages to the CSD
- Section 3: Query Messages to the CSD
- Section 4: Report Messages from the CSD

Incoming messages to the CSD

The CSD will give authorisation for the Full CSD Participants to send the messages via MMFE and Back-office systems. Both MMFE and Back-office systems will be configured to receive all messages via SWIFT and WAN.

Outgoing messages from the CSD

The MM Full CSD Participants can only be configured to send the messages in one of the following combinations:

- Back-office medium of communication is S.W.I.F.T. or
- Back-office medium of communication is WAN or
- MMFE medium of communication is S.W.I.F.T. or
- MMFE medium of communication is WAN

If the Full CSD Participant wishes to change the combination, Strate's Services Desk (Strate-Helpdesk@strate.co.za) must be notified via email and the change will be done within the agreed timeframe.

Disclaimer

This form will be used by Strate Limited for the capture of CSD Participants in the MMS. CSD Participants and Business Partners will still be required to meet the entry criteria as stipulated in the rules of Strate Limited.

Role and Message Profile - Data Capture Form

To be completed by Requestor

Date of request:		E-mail address:	
Name:		Phone number:	

Section 1: Business Partner Profile

All shaded fields will be completed by Strate

Organization Name *																
CSD Participant ID (to be completed by Strate)																
Banking Details																
Settlement																
Branch Code *																
Account Number *																
Coupon and Maturity																
Branch Code *																
Account Number *																
Settling Bank BP ID	BP ID															
Settling Bank Name *	Name															
VAT Registration No *																
Company Registration No *																
SARS Tax No *																
Bank Identifier Code - BIC *												LUD				
Postal Address *																
Physical Address *																
Contact Person *																
Telephone No *																
E-Mail address																
Fax number																

Note:

* - Indicates mandatory fields to be completed by the CSD Participant

Section 1A: CSD Participant Profile - Standing Instructions

Coupon / Maturity Payments *	Description	Catg1	Catg2	Catg3
	1 .MT564 - Capital Event Notification at SOR Level			
	2 .MT564 - Capital Event Notification at CSDP Level			
	1 .MT566 - Capital Event Notification at SOR Level			
	2 .MT566 - Capital Event Notification at CSDP Level			

Note:

* - Indicates mandatory fields to be completed by the CSD Participant.

Section 2A: SWIFT Messages from the CSD

Please indicate which of the following messages are required	Messages from the CSD (Strate) to the CSD Participant				
CSD Participant	Message Type	Back Office	MMFE	SWIFT	WAN
Notification of Issue, De-Issue, Top-up / Tap Top-up & Reduction	598 - 152				
Confirmation of Issue, De-Issue, Top-up / Tap Top-up & Reduction	598 - 154				
Client details Confirmation	598 - 603				
MM Security Details Broadcast	598 - 604				
Coupon Rate Details Broadcast	598 - 605				
Format Rejection	598 - 901				
Content Rejection	598 - 902				
Beginning of Day Message (BOD)	598 - 977				
End of Day Message (EOD)	598 - 978				
Currency Deadline for ZAR	598 - 979				
Payment Advice	298 - 128				
Event Eligibility & Payment Notification from CSD	564				
Coupon and Maturity Event Confirmation (at CSDP Level)	566				
Settlement Allegement	586				
Status Intimation MT 548 (please indicate which Trade Status Codes are required) (From MMS)	548				
Matched	0201				
Matched Ready for Settlement	0251				

Overdue, Due to Counterparty	0301				
Overdue Lack of Security	0302				
Overdue, SOR Account Frozen	0305				
Overdue, Currency Deadline Passed	0350				
Sent to Payee CSD Participant for Payment	0512				
Settled	0601				
Failed, Counterparty Commitment not Received	0801				
Failed, Commitment not Received	0808				
Failed, Lack of Security	0802				
Failed, SOR Account Frozen	0805				
Failed, Sent to Payee CSD Participant for Payment	0812				
Failed, SBB, Maturity reached	0813				
Failed, Currency Deadline Passed	0850				
Cancelled	0401				
Rejected by MMS	0901				

Section 2B: SWIFT Messages to the CSD

The CSD will give authorisation to the CSD Participants to send the following messages via MMFE and Back-office systems. Both MMFE and Back-office systems will be allowed to receive the below mentioned messages via SWIFT and WAN.

- MT598-101 - Commit Message
- MT598-140 - Client Details
- MT598-311 - Report Request
- MT524 - Pledge Instruction.

Section 3: Query Request Messages to the CSD

Section 3: Query Request Messages to the CSD			
CSD Participant	Messages to the CSD (Strate) from CSD Participants		
	Message Type	Back Office	MMFE
Pending Coupon and Maturity dates Request	598 - 401		
Variable Coupon Rate Request	598 - 402		
MM Securities Details Request	598 - 403		
Pledges MM Securities Pending Maturity Request	598 - 406		
Client Details Query Request	598 - 407		
Pending Transactions Query Request	598 - 408		

Holdings Query Request	598 - 410		
Pledge Form Holdings Query Request	598 - 411		
Trade Details Query Request (with respect to BAN)	598-501		
Own and Counterparty Unmatched Trade Details Query Request (with respect to BAN)	598-502		
Trade Status Query Request Report (with respect to BAN)	598-503		

Note:

The query responses will be sent back to the respective system from where the query request was originated for example if the query request is sent from the MMFE, the query response will be sent back to MMFE.

Section 4: Report Messages from the CSD						
Please indicate which of the following messages are required		Messages from the CSD (Strate) to the CSD Participant				
CSD Participant		Message Type	Back Office	MMFE	SWIFT	WAN
Pending Coupon and Maturity dates Report		598 - 301				
Indicator	Please specify Y or N					
OMMS (Only ISINs held by the CSD Participant's Clients)						
AISS (All Issuers with paging logic)						
OISS (One Issuer per message)						
Variable Coupon Rate Report		598 - 302				
MM Securities Details Report		598 - 303				
Statement of Holdings Report		535				
Statement of Pledge from Holdings Report		598-312				
Client Details Report		598 - 307				
Pledges of MM Securities Pending Maturity Report		598 - 306				
Statement of Transactions Report		536				
Trade Details Report (with		598-701				

respect to BAN)					
Trade Status Report (with respect to BAN)	598-703				
Own and Counterparty Trade Report (with respect to BAN)	MT598-702				

Note:

- If AISS is Y, then OISS must be N and vice-versa.
- If OMMS is N, then the CSD Participant will receive all MT598-301 messages generated by the CSD.