

Settlements Custody Clients
November 2021



MT54X Settlement Instructions and Confirmations Formatting Guidelines

(incl. the Standard Release 2021)

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1 General Recommendations

Apart from the mandatory specifications (message specifications and user guidelines) and the SMPG market practice recommendations, the following rules corresponding to the SWIFT MT Standards ISO 15022 November 2021 should be noted:

- For the identification of the financial instrument (placed in Field:35B:) please use the ISIN.
- The trade date has to be present in the format YYYYMMDD
- For the deal price (:90A:) only percentage (PRCT) and actual amount (ACTU) are necessary
- For safekeeping-account and cash-account information, the correct format must be used: 4!n-7!n-2!n-3!n where each part must be filled with leading zeros if not matching the format: e.g. safekeeping account: 0835-0123456-05-000 (for cash account: 0835-0123456-01-012)

- If you wish to provide in your instruction the Place of Safekeeping (custodian of Credit Suisse), make sure that you use the correct format: i.e. :94F::SAFE//NCSD/INSECHZZXXX (wrong format will trigger repair costs). Please contact your custody account manager for further information.

Examples of settlement instruction formats are provided at the end of this document. We reserve the right to make changes to this version at any time. If you require additional information for a specific market, kindly refer to our settlement instruction guides (Quick Guides):

<https://www.credit-suisse.com/ch/en/unternehmen/institutional-clients/global-custody/swift.html>

The status processing is explained in the separate document on MT548/MT537.

2 Modular Structure: Provided by Credit Suisse

| | |
|---|--|
| A: General Information (Mandatory) | Includes: sender's reference, function of the message, date and time of the instruction |
| A1 Linkages (Optional) | References a related instruction, or provides a collective reference identifying a set of instructions |
| B: Trade Details (Mandatory) | Includes: place of trade, settlement and trade date, ISIN, price and currency of the deal |
| B1 Financial Instrument Attributes (Optional) | Contains attributes of the financial instrument |
| C: Financial Instrument/Account (Mandatory) | Includes: quantity of financial instrument, safekeeping account, cash account, place of safekeeping |
| C1 Quantity Breakdown (Optional) | Contains details of the lot |
| D: Two Leg Transaction Details (Optional) | Covers the repo details |
| E: Settlement Details (Mandatory) | Includes: settlement indicator |
| E1 Settlement Parties (Mandatory) | Identifies the parties involved in receiving and delivering the financial instrument |
| E2 Cash Parties (Optional) | Contains information about cash parties |
| E3 Amounts (Optional) | Information about settlement amount and possible exchange rate |
| F: Other Parties (Optional) | Contains information about other parties |

3 MT54X Settlement Instructions Formatting Guidelines

The following tables describe the ISO 15022 SWIFT message types that you will be sending us. The following footnotes are used throughout the tables to clarify distinctions of field information applicable to settlement instructions:

Status M = Mandatory
O = Optional

STP = Straight Through Processing (no STP = exception generated, manual intervention necessary)

R³ = Repetitive field

A⁴ = Will be replaced by the chosen option e.g. 95a:, Option P → 95P: or 98a:, Option A → 98A:

O⁵ = Use of these Qualifiers can be mandatory depending on the market. Please refer to our respective market guides.

Sequence A – General Information

| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|------------------|--------------|------------------------------|---|----------------------------|---|-------------------|
| Mandatory Sequence A General Information | | | | | | | |
| M | 16R | | GENL | Start of Block | :16R:GENL | | 1 |
| M | 20C | SEME | | Sender's Message Reference | :20C::SEME//16x | | 2 |
| M | 23G | | NEWM | Function of the Message | :23G::NEWM | Please do not use any subfunctions as your swift instruction would not be processed. | 3 |
| | | | PREA | New Message (Release) | | | |
| | | | CANC | Message Preadvising (Hold) Cancellation Request | | | |
| O | 98a ⁴ | PREP | | Preparation Date/Time | :98C::PREP//20150115101945 | | 4 |
| O | 99B | SETT | | Current Settlement Instruction Number | | Only applicable for T2S. For other transactions, this information will be ignored. | 5 |
| | | TOSE | | Total of Linked Settlement Instructions | | | |
| Optional, Repetitive Subsequence A1 Linkages | | | | | | | |
| M | 16R | | LINK | Start of Block | :16R:LINK | | 6 |
| O | 22F | LINK | AFTE BEFO INFO WITH | Linkage Type Indicator | :22F::LINK//AFTE | AFTE supported for SECOM and T2S transactions. BEFO, WITH and INFO not to be used until further notice. | 7 |
| O | 13a ⁴ | LINK | | Linked Message | | | 8 |
| M | 20C | POOL | | Pool Reference | :20C::PREV//16x | POOL → Only to be used for T2S pool trades. For other trades will be ignored. PREA → To be used for Hold/Release PREV → Mandatory for cancellation requests RELA → Will be stored in our System TRRF → Will be stored in our system COMM → Common Reference to be used as optional matching criteria (T2S only). CORP → will be stored in our system Any other qualifiers will be ignored. | 9 |
| | | PREA | | Preadvice Message Reference | | | |
| | | PREV | | Previous Message Reference | | | |
| | | RELA | | Related Message Reference | | | |
| | | TRRF | | Deal Reference | | | |
| | | COMM | | Common Reference | | | |
| | | CORP | | Corporate Action Reference | | | |
| O | 36B | PAIR TURN | | Quantity of Financial Instrument | | Not to be used; TURN no STP ² , PAIR will be ignored. | 10 |
| M | 16S | | LINK | End of Block | | | 11 |
| End of Subsequence A1 Linkages | | | | | | | |
| M | 16S | | GENL | End of Block | | | 12 |
| End of Sequence A General Information | | | | | | | |

Sequence B – Trade Details

| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|------------------|-----------|---------------|--|--|---|-------------------|
| Mandatory Sequence B Trade Details | | | | | | | |
| M | 16R | | TRADDET | Start of Block | :16R:TRADDET | | 13 |
| O | 94a ⁴ | TRAD | EXCH | Place of Trade | 94B::TRAD//EXCH/XSWX | Qualifier CLEAR not to be used, will be ignored. TRAD/VARI will be ignored. Format L not to be used, will be ignored. | 14 |
| | | | OTCO | Stock exchange | | | |
| | | | PRIM | Over the Counter | | | |
| | | | SECM | Primary Market | | | |
| | | | | Secondary Market | | | |
| M | 98a ⁴ | SETT | | Settlement Date/Time | :98A::SETT//20150114 | Only option A will be supported. Options B, C and E: additional info will be ignored. | 15 |
| | | TRAD | | Trade Date/Time | | | |
| O | 90a ⁴ | DEAL | ACTU | Deal Price | :90B::DEAL//ACTU/EUR25,3 | Information will be stored in our system. | 16 |
| | | | PRCT | Actual Amount | | | |
| | | | PREM | Percentage | | Negative amount with YIEL can be accepted. | |
| | | | YIEL | Premium | :90A::DEAL//YIEL/N11,2 | | |
| | | | NEGA | Yield | | | |
| O | 99A | DAAC | | Number Count | | Not to be used, will be ignored. | 17 |
| M | 35B | | | Identification of the Financial Instrument | :35B:ISIN CH0012410517 :35B:/CH/1203204 | When available ISIN must be used (market practice rules). | 18 |
| Optional Subsequence B1 Financial Instrument Attributes (Not to be used, will be ignored) | | | | | | | |
| M | 16R | | FIA | Start of Block | | | 19 |
| O | 94B | PLIS | EXCH | Place of Listing | | | 20 |
| | | | OTCO | | | | |
| O | 22F | MICO | A001– A014 | Method of Interest | | | 21 |
| | | FORM | OTHR | Computation Indicator | | | |
| | | | BEAR | Form of Securities | | | |
| | | PFRE | REGD | Indicator | | | |
| | | | ANNU | Payment Frequency | | | |
| | | CFRE | MNTH | Indicator | | | |
| | | | QUTR | Variable Rate Change | | | |
| | | | SEMI | Frequency Indicator | | | |
| | | PAYS | WEEK | | | | |
| | | | FULL | Payment Status Indicator | | | |
| | | | NILL | | | | |
| | | | PART | | | | |
| O | 12a ⁴ | CLAS | | Classification Type | | | 22 |
| | | OPST | AMER | Option Style | | | |
| | | | EURO | | | | |
| | | OPTI | CALL | Option Type | | | |
| | | | PUTO | | | | |
| O | 11A | DENO | | Currency of Denomination | | | 23 |
| O | 98A | COUP | | Coupon Date | | | 24 |
| | | EXPI | | Expiry Date | | | |
| | | FRNR | | Floating Rate Note | | | |
| | | | | Reset Date | | | |
| | | MATU | | Maturity Date | | | |
| | | ISSU | | Issue Date | | | |
| | | CALD | | Call Date | | | |
| | | PUTT | | Put Date | | | |
| | | DDTE | | Dated Date | | | |
| | | FCOU | | First Coupon Date | | | |
| O | 92A | PRFC | | Previous Factor | | | 25 |
| | | CUFC | | Current Factor | | | |
| | | NWFC | | Next Factor | | | |
| | | INTR | | Interest Rate | | | |
| | | NXRT | | Next Interest Rate | | | |
| | | INDX | | Index Factor | | | |
| | | YTMR | | Yield To Maturity Rate | | | |
| O | 13a ⁴ | COUP | | Coupon Number | | | 26 |
| | | POOL | | Pool Number | | | |
| O | 17B | FRNF | N | Floating Rate Note Flag | | | 27 |
| | | | Y | Callable Flag | | | |
| | | CALL | | Puttable Flag | | | |
| | | PUTT | | | | | |

Sequence C – Financial Instrument/Account

| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|------------------|-----------|--------------------------------------|--|----------------------------------|---|-------------------|
| Mandatory Sequence C Financial Instrument/Account | | | | | | | |
| M | 16R | | FIAC | Start of Block | :16R:FIAC | | 38 |
| M | 36B | SETT | FAMT UNIT AMOR | Quantity of Financial Instrument to be Settled | :36B::SETT//FAMT/2000000 | Only FAMT and UNIT to be used, AMOR no STP ² . | 39 |
| O | 70D | DENC | | Denomination Choice | | Any input will be ignored. | 40 |
| O | 13B | CERT | | Certificate Number | | Any input will be ignored. | 41 |
| O | 95a ⁴ | ACOW | | Account Owner | | Any input will be ignored. | 42 |
| M | 97a ⁴ | SAFE | | Safekeeping Account | :97A::SAFE//0835-0123456-05-000 | Only Option A is supported. Option B no STP ² . | 43 |
| O | 97a ⁴ | CASH | | Cash Account | :97A::CASH//0835-0123456-01-000 | Optional, if account is provided, the cash will be booked on the mentioned account. Options A and E are supported. | 43 |
| O | 94a ⁴ | SAFE | CUST ICSD NCSD SHHE | Place of Safekeeping | :94F::SAFE//NCSD/INSECHZZXXXSHHE | SHHE can be used, please contact your dedicated account manager if you want to use this code. If Option C present no STP ² . | 44 |
| Optional Repetitive Subsequence C1 Quantity Breakdown (Not to be used, will be ignored) | | | | | | | |
| M | 16R | | BREAK | Start of Block | | | 45 |
| O | 13B | LOTS | | Lot Number | | | 46 |
| O | 36B | LOTS | AMOR FAMT UNIT | Quantity of Financial Instrument in the Lot | | | 47 |
| O | 98a ⁴ | LOTS | | Lot Date/Time | | | 48 |
| O | 90a ⁴ | LOTS | DISC PRCT PREM YIEL ACTU | Book/Lot Price | | | 49 |
| O | 22F | PRIC | | Type of Price Indicator | | | 50 |
| M | 16S | | BREAK | End of Block | | | 51 |
| End of Subsequence C1 Quantity Breakdown | | | | | | | |
| M | 16S | | FIAC | End of Block | | | 52 |
| End of Sequence C Financial Instrument/Account | | | | | | | |

Sequence D – Two Leg Transaction Details (not to be used, will be ignored)

| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|------------------|--|----------------------|--|-----------------|----------|-------------------|
| Optional Sequence D Two Leg Transaction Details | | | | | | | |
| M | 16R | | REPO | Start of Block | | | 53 |
| O | 98a ⁴ | TERM RERA | OPEN | Closing Date/Time Rate Change Date/Time | | | 54 |
| O | 22F | RERT | FIXE FORF VARI | Rate Type | | | 55 |
| | | MICO | A001 - A014 | Method of Interest | | | |
| | | REVA | OTHR REVV | Computation Indicator Revaluation Indicator | | | |
| | | LEGA | REVN FRAN | Legal Framework Indicator | | | |
| | | OMAT | MATA MATN | Maturity Date Modification Indicator | | | |
| | | INTR | GIVE TAKE | Interest Payment Indicator | | | |
| O | 20C | SECO REPO | | Second Leg Reference Transaction Reference | | | 56 |
| O | 92a ⁴ | VASU REPO RSPR PRIC SLMG SHAI | | Variable Rate Support Repurchase Rate Spread Rate Pricing Rate Stock Loan Margin Securities Haircut | | | 57 |
| O | 99B | CADE TOCO | | Transaction Call Delay Total Number of Collateral Instructions | | | 58 |
| O | 19A | FORF TRTE REPP ACRU DEAL TAPC | | Forfeit Amount Termination Transaction Amount Premium Amount Accrued Interest Amount Deal Amount Termination Amount per Piece of Collateral | | | 59 |
| O | 70C | SECO | | Second Leg Narrative | | | 60 |
| M | 16S | | REPO | End of Block | | | 61 |
| End of Sequence D Two Leg Transaction Details | | | | | | | |

Sequence E – Settlement Details

| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|-----|------------|--|---|----------------------|--|-------------------|
| Mandatory Sequence E Settlement Details | | | | | | | |
| M | 16R | | SETDET | Start of Block | | | 62 |
| M | 22F | SETR | CONV ETFT OWNE PORT REAL SECB SECL TRAD | Type of Settlement Transaction Indicator | :22F::SETR//TRAD | Any other codes will not be supported. | 63 |
| O ⁵ | 22F | STAM | CRST/ GBOX CRST/ GBPX CRST/ GBTX | Stamp Duty Indicator | :22F::STAM/CRST/GBOX | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | STCO | CLEN DIRT NOMC NPAR PART RHYP SHOR SPST TRAN PHYS RPTO UNEX SPST BPSS INTS | Settlement Transaction Condition Indicator | :22F::STCO//PHYS | Codes CLEN, DIRT, NOMC, NPAR, PART, RHYP, SHOR, SPST and TRAN are processed STP ² . Codes PHYS, RPTO and UNEX no STP. Transactions with SPST code will be rejected. Any other codes will be ignored. | 63 |
| O ⁵ | 22F | RTGS | NRTG YRTG | Securities Real-Time Gross Settlement Indicator | :22F::RTGS//YRTG | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | BENE | NBEN YBEN | Beneficial Ownership Indicator | :22F::BENE/YBEN | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | SETS | NSET YSET | Settlement System/ Method Indicator | :22F::SETS/YSET | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | NETT | NNET YNET | Netting Eligibility Indicator | :22F::NETT/YNET | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | CCPT | NCCP YCCP | CCP Eligibility Indicator | :22F::CCPT/YCCP | For more information, kindly refer to the respective market guide. | 63 |
| O ⁵ | 22F | COLA | SHSL | Exposure Type Indicator | :22F::COLA/SHSL | Code SHSL (only used in MT540 and MT542) is processed STP ² . Any other codes will be ignored. | 63 |
| O ⁵ | 22F | LEOG | NLEG YLEG | Letter of Guarantee Indicator | :22F::LEOG/NLEG | For more information, kindly refer to the respective market guide. | 63 |
| O | 22F | REPT | PADJ | Repurchase Type Indicator | :22F::REPT/PADJ | Code PADJ is processed STP ² . Any other codes will be ignored. | 63 |
| O | 22F | BLOC | BLCH BLPA | Block Trade Indicator | :22F::BLOC/BLCH | If qualifier present no STP ² . | 63 |
| O | 22F | FXCX | FXNO FXYE SINO | Forex Order Cancellation Indicator | :22F::FXCX/FXNO | If qualifier present no STP ² . | 63 |
| O | 22F | REGT | NREG YREG | Registration Indicator | :22F::REGT/YREG | If qualifier present no STP ² . | 63 |
| O | 22F | all others | | | | Any other qualifiers will be ignored. | 63 |

Mandatory Repetitive Subsequence E1 Settlement Parties

| | | | | | | | |
|---|------------------|----------------------|--|---|--------------------------|--|----|
| M | 16R | | SETPRTY | Start of Block | | | 64 |
| M | 95a ⁴ | DEAG | | Party that receives the financial instrument. | :95R::DEAG/SCOM/CH100164 | | 65 |
| | | BUYR | | Delivering party that interacts with the place of settlement. | :95P::DEAG//CRESCHZZ80A | | |
| | | DECU | | Party that interacts with the delivering agent unless intermediaries exist. | | | |
| | | DEI1 | | Party that interacts with the delivering agent. | | | |
| | | DEI2 | | Party that interacts with the deliverer's intermediary 1. | | | |
| | | PSET | | Place of Settlement. | :95P::PSET//INSECHZZXXX | | |
| | | REAG | | Receiving party that interacts with the place of settlement. | | | |
| | | RECU | | Party that interacts with the receiving agent unless intermediaries exist. | | | |
| | | REI1 | | Party that interacts with the receiving agent. | | | |
| | | REI2 | | Party that interacts with the receiver's intermediary 1. | | | |
| | | SELL | | Party that delivers the financial instrument. | :95P::SELL//ABCDABABXXX | | |
| O | 95S | ALTE | ARNU CCPT CHTY CORP DRLC FIIN | Alternate identification for a party | :95S::ALTE/CCPT/30x | | 65 |
| O | 97a ⁴ | SAFE | | Safekeeping Account | :97a::SAFE//35x | If option B is used no STP ² . | 66 |
| O | 98a ⁴ | PROC | | Processing Date/Time | | If qualifier present no STP ² . | 67 |
| O | 20C | PROC | | Processing Reference | :20C:PROC//16x | | 68 |
| O | 70a ⁴ | DECL REGI PACO | | Declaration Details Registration Details Party Narrative | :70E:DECL//10*35x | If qualifier present no STP ² . | 69 |
| M | 16S | | SET- PRTY | End of Block | | | 70 |

End of Subsequence E1 Settlement Parties**Optional Repetitive Subsequence E2 Cash Parties – (If Subsequence E2 present no STP²)**

| | | | | | | | |
|---|------------------|--|--|--|--|-------------------------|----|
| M | 16R | | CSH- PRTY | Start of Block | | | 71 |
| M | 95a ⁴ | ACCW BENM DEBT INTM PAYE ALTE | ARNU CCPT CHTY CORP DRLC FIIN TXID | Account With Institution Beneficiary of Money Debtor Intermediary Paying Institution Alternate ID | | | 72 |
| O | 97a ⁴ | CASH CHAR COMM TAXE | | Cash Account Charges Account Commission Account Tax Account | | Status will be ignored. | 73 |
| O | 70a ⁴ | DECL PACO | | Declaration Details Party Narrative | | Status will be ignored. | 74 |
| M | 16S | | CSH- PRTY | End of Block | | | 75 |

End of Subsequence E2 Cash Parties

Optional Repetitive Subsequence E3 Amount

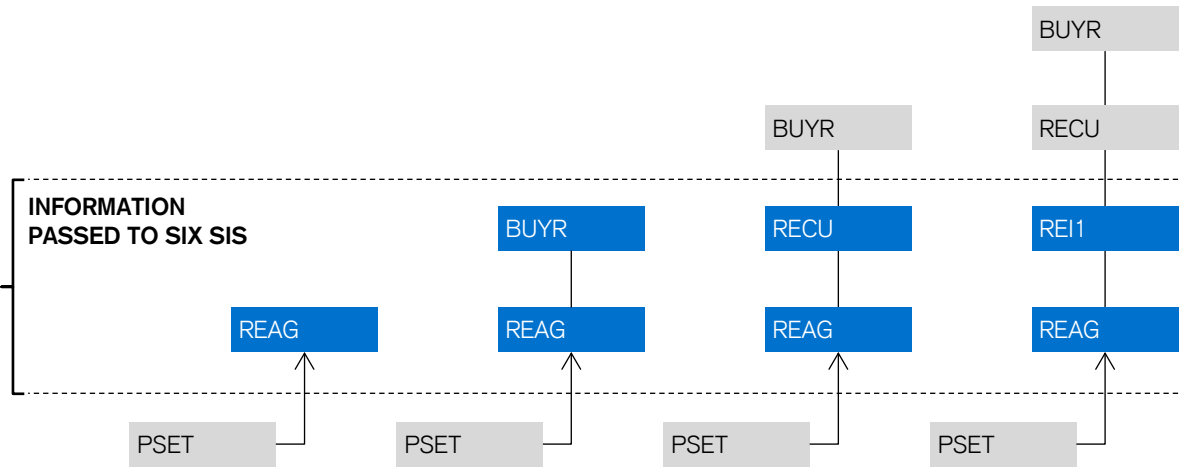
| | | | | | | |
|---|-----|--|--------|--|--|----|
| M | 16R | | AMT | Start of Block | | 76 |
| O | 17B | ACRU STAM EXEC RSCH | N Y | Accrued Interest Flag Stamp Duty Flag Brokerage Amount Flag Research Fees | If qualifier is used with flag = N no STP ² . | 77 |
| M | 19A | SETT ACRU CHAR COUN DEAL EXEC LADT LEVY LOCL LOCO OTHR REGF RSCH SHIP STAM STEX TRAN TRAX VATA WITH | | Settlement Amount Accrued Interest Amount Charges/Fees Country, National, Federal Tax Trade Amount Executing Broker's Amount Local Tax (Country specific 1) Payment Levy Tax Local Tax Local Broker's Commission Other Amount Regulatory Amount Research Fee Shipping Amount Stamp Duty Stock Exchange Tax Transfer Tax Transaction Tax Value-Added Tax Withholding Tax | :19A::SETT//EUR190519,7 :19A::ACRU//EUR190519,7 | |

Sequence F – Other Parties

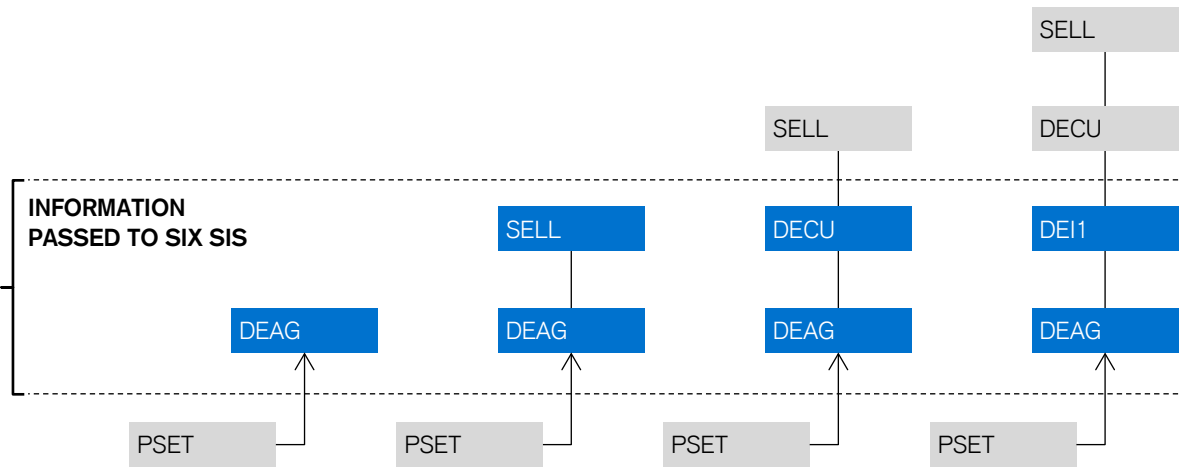
| Status ¹ | Tag | Qualifier | Code | Field Name | Example Content | Comments | Rep. ³ |
|--|------------------|----------------------|-----------|--|-------------------|---|-------------------|
| Optional Repetitive Sequence F Other Parties | | | | | | | |
| M | 16R | | OTHRP-RTY | Start of Block | | | 83 |
| M | 95a ⁴ | INVE | | Investor | :95C:INVE//CH | INVE is required in selected markets on certain instruments. Any other qualifiers will be ignored. | 84 |
| O | 97A | SAFE | | Safekeeping Account | :97A::SAFE//35x | | 85 |
| O | 70a ⁴ | DECL REGI PACO | | Declaration Details Registration Details Party Narrative | :70E:DECL//10*35x | If qualifier present no STP ² . | 86 |
| O | 20C | PROC | | Processing Reference | :20C:PROC//16x | | 87 |
| M | 16S | | OTHRP-RTY | End of Block | | | 88 |
| End of Sequence F Other Parties | | | | | | | |

4 Handling of Settlement Parties

The below diagram depicts SIX SIS InHouse deliveries and the instruction variants:



The below diagram depicts SIX SIS InHouse receipts and the instruction variants:



For SIX SIS Crossborder transactions and all other custodians we forward all settlement parties as received. Depending on the market/local custodian only the first two settlement parties are used for the settlement.

5 Examples of Settlement Instructions

5.1 Swiss Market

MT540 Instruction to Receive Free of Payment

| | |
|---|--|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADEDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADEDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :16S:SETPRTY | E1: Settlement Parties |
| :16S:SETDET | E: Settlement Details |

MT541 Instruction to Receive Against Payment

| | |
|---|--|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADEDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADEDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//NCSO/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//CHF218,4 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

MT542 Instruction to Deliver Free of Payment

| | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::REAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::BUYR//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :16S:SETPRTY | E1: Settlement Parties |
| :16S:SETDET | E: Settlement Details |

MT543 Instruction to Deliver Against Payment

| | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::REAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::BUYR//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//CHF218,4 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

5.2 Foreign Markets

Quick Guides to settlement instructions for all markets are available on the Credit Suisse internet page:
<https://www.credit-suisse.com/ch/en/unternehmen/institutional-clients/global-custody/swift.html>

Example for Canada

MT541 Instruction to Receive Against Payment

| | |
|---|--|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :90B::DEAL//ACTU/CAD32, :35B:ISIN CA83179X1087 SMART REAL ESTATE INVESTMENT :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/2730, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//CUST/ABCDABABXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/CDSL/ABCD :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//CDSL/CATT :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//CAD87373,65 :16S:AMT | E3: Amounts |
| :16R:AMT :19A::DEAL//CAD87360, :16S:AMT | E3: Amounts |
| :16R:AMT :19A::EXEC//CAD13,65 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

Example for UK with Stamp Duty

| MT541 Instruction to Receive Against Payment | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADEDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN GB00000566504 BHP BILLITON :16S:TRADEDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/216428, :97A::SAFE//0123-1234567-05-001 :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD :22F::STAM/CRST/XXXX | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/CRST/ABCD :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//CRSTGB22XXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//GBP1710926,86 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

Example for T2S Settlement Netherlands

| MT541 Instruction to Receive Against Payment | |
|--|---------------------------------|
| :16R:GENL :20C::SEME//1234567890123456 :23G:NEWM :98C::PREP//20211123165256 :16S:GENL | A: General Information |
| :16R:TRADEDET :98A::TRAD//20211020 :98A::SETT//20211022 :35B:ISIN NL00000009538 SHS ROYAL PHILIPS :16S:TRADEDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/194732, :97A::SAFE//0123-1234567-05-001 :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG//ABCDABABXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//NECINL2AXXX:16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//EUR5175373,85 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

6 Confirmations

On all our confirmation SWIFTs (MT544-MT547) we will send you the same information contained in the tags and fields as indicated on your instructions, except the ignored tags/fields. The content of the fields will remain unchanged unless, during the settlement cycle, an amendment was necessary.

Please note that we will mention the correct place of settlement (PSET) on all our confirmations. In the event your instruction is settled in the local market (e.g. USA within DTC), the PSET (place of settlement) will be the BIC of the local CSD (e.g. DTC, **DTCYUS33XXX**). If your instruction has settled over the SIX SIS link (e.g. SIX SIS to/from Crest), the PSET will change accordingly.

We will inform you about our place of safekeeping on all our confirmations. This information will be input in sequence C in the following format: **94F::SAFE//..../.....**. When your instruction has settled in the local market, one of the components we will then transmit to you in the confirmation is the following: **94F::SAFE//NCSD/INSECHZZ** (NCSD stands for National Central Security Depository and the BIC **INSECHZZ** represents SIX SIS). Where we receive the market reference we will include it in our confirmation in sequence E1 with the PSET in the following format: **20C::PROC//.....**

7 Examples of Settlement Confirmations

7.1 Swiss Market

| MT544 Confirmation of Receipt Free of Payment | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//1841123CUBE123456 :23G:NEWM :98C::PREP//20211127165256 | A: General Information |
| :16R:LINK :13A::LINK//540 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211022 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//NCSD/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :20C::PROC//CH1234569876543 :16S:SETPRTY | E1: Settlement Parties |
| :16S:SETDET | E: Settlement Details |

MT545 Confirmation of Receipt Against Payment

| | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//181123CUBE123456 :23G:NEWM :98C::PREP//20211127165256 | A: General Information |
| :16R:LINK :13A::LINK//541 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211026 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//NCSD/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//123456789 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :20C::PROC//CH1234569876543 :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::ESTT//CHF218,4 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

MT546 Confirmation of Delivery Free of Payment

| | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//181123CUBE123456 :23G:NEWM :98C::PREP//20211127165256 | A: General Information |
| :16R:LINK :13A::LINK//542 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211026 :35B:ISIN CH0012138530 CREDIT SUISSE GROUP :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/10, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//NCSD/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::REAG/SCOM/CH123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::BUYR//ABCDABABXXX | E1: Settlement Parties |

| | |
|-----------------------------|------------------------|
| :97A::SAFE//123456789 | |
| :16S:SETPRTY | |
| :16R:SETPRTY | E1: Settlement Parties |
| :95P::PSET//INSECHZZ | |
| :20C::PROC//CH1234569876543 | |
| :16S:SETPRTY | |
| :16S:SETDET | E: Settlement Details |

MT547 Confirmation of Delivery Against Payment

| | |
|---------------------------------|---------------------------------|
| :16R:GENL | A: General Information |
| :20C::SEME//181123CUBE123456 | |
| :23G:NEWM | |
| :98C::PREP//20211020165356 | |
| :16R:LINK | A1: Linkages |
| :13A::LINK//543 | |
| :20C::RELA//1234567890123456 | |
| :16S:LINK | |
| :16S:GENL | A: General Information |
| :16R:TRADDET | B: Trade Details |
| :98A::TRAD//20211020 | |
| :98A::SETT//20211022 | |
| :98A::ESET//20211025 | |
| ::35B:ISIN CH0012138530 | |
| CREDIT SUISSE GROUP | |
| :16S:TRADDET | |
| :16R:FIAC | C: Financial Instrument/Account |
| :36B::SETT//UNIT/10, | |
| :97A::SAFE//0123-1234567-05-001 | |
| :94F::SAFE//NCSD/INSECHZZXXX | |
| :16S:FIAC | |
| :16R:SETDET | E: Settlement Details |
| :22F::SETR//TRAD | |
| :16R:SETPRTY | E1: Settlement Parties |
| :95R::REAG/SCOM/CH123456 | |
| :16S:SETPRTY | |
| :16R:SETPRTY | E1: Settlement Parties |
| :95P::BUYR//ABCDABABXXX | |
| :97A::SAFE//123456789 | |
| :16S:SETPRTY | |
| :16R:SETPRTY | E1: Settlement Parties |
| :95P::PSET//INSECHZZ | |
| :20C::PROC//CH1234569876543 | |
| :16S:SETPRTY | |
| :16R:AMT | E3: Amounts |
| :19A::ESTT//CHF218,4 | |
| :16S:AMT | |
| :16S:SETDET | E: Settlement Details |

7.2 Foreign Markets

Example for Canada

| MT545 Confirmation of Receipt Against Payment | |
|---|---------------------------------|
| :16R:GENL :20C::SEME//181123CUBE333333 :23G:NEWM :98C::PREP//20211021165156 | A: General Information |
| :16R:LINK :13A::LINK//541 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211022 :90B::DEAL//ACTU/CAD32, :35B::ISIN CA83179X1087 SMART REAL ESTATE INVESTMENT 16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/2730, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//CUST/ROYCAT2XXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD :22F::STAM/CRST/XXXX | E: Settlement Details |
| :16R:SETPRTY :95R:: DEAG/CDSL/ABCD :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//CDSL CATT :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::SETT//CAD87373,65 :16S:AMT | E3: Amounts |
| :16R:AMT :19A::DEAL//CAD87360, :16S:AMT | E3: Amounts |
| :16R:AMT :19A::EXEC//CAD13,65 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

Example for UK with Stamp Duty

| MT545 Confirmation of Receipt Against Payment | |
|--|---------------------------------|
| :16R:GENL :20C::SEME//181123CUBE555555 :23G:NEWM :98C::PREP//20211020165356 | A: General Information |
| :16R:LINK :13A::LINK//541 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211025 :35B:ISIN GB0000566504 BHP BILLITON :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/216428, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//NCSD/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD :22F::STAM/CRST/XXXX | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG/CRST/ABCD :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//INSECHZZ :20C::PROC//CH1234569876543 :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::ESTT//GBP1710926,86 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |

Example for T2S Settlement Netherlands

| | |
|--|---------------------------------|
| MT545 Confirmation of Receipt Against Payment | |
| :16R:GENL :20C::SEME//181205CUBE123456 :23G:NEWM :98C::PREP//20211020165356 | A: General Information |
| :16R:LINK :13A::LINK//541 :20C::RELA//1234567890123456 :16S:LINK | A1: Linkages |
| :16R:LINK :20C::MITI//1234567890123456 :16S:LINK | A1: Linkages |
| :16S:GENL | A: General Information |
| :16R:TRADDET :98A::TRAD//20211020 :98A::SETT//20211022 :98A::ESET//20211026 :35B::ISIN NL0000009538 SHS ROYAL PHILIPS :16S:TRADDET | B: Trade Details |
| :16R:FIAC :36B::SETT//UNIT/194732, :97A::SAFE//0123-1234567-05-001 :94F::SAFE//ICSD/INSECHZZXXX :16S:FIAC | C: Financial Instrument/Account |
| :16R:SETDET :22F::SETR//TRAD | E: Settlement Details |
| :16R:SETPRTY :95R::DEAG//ABCDABABXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::SELL//ABCDABABXXX :97A::SAFE//XXXXX :16S:SETPRTY | E1: Settlement Parties |
| :16R:SETPRTY :95P::PSET//NECINL2AXXX :20C::PROC//1234567890123456 :16S:SETPRTY | E1: Settlement Parties |
| :16R:AMT :19A::ESTT//EUR5175373,85 :16S:AMT | E3: Amounts |
| :16S:SETDET | E: Settlement Details |



CREDIT SUISSE (Switzerland) Ltd.

Financial Institutions
Uetlibergstrasse 231
CH-8070 Zurich
Switzerland

www.credit-suisse.com/financialinstitutions

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