**CA542 CA - SCoRE Questions**

1. Payment of coupons with negative interest rates – I could not find a market practice on this (apologies if I missed it). In case of a negative coupon, should the MT566 carry a CRED movement with a DEBT movement?

2. CAPC usage vs ISO15022 –

· in GMP1 it’s mentioned that CAPC should be translated in ISO15022 as “564 CANC + ADDB//CAPA + 20C::PREV”. However, are we sure this is a good idea? Sending a MT564 CANC to cancel a MT564 REPE with ADDB//CAPA can be misread and it may cause more damage than good as the receiver would believe the entire event is cancelled and not only the entitlement. Shouldn’t we just recommend to map the CAPC to a “564 REPE + ADDB//CAPA and amounts as zero”?

· Looking at GMP1, there is a mapping for the CAPA in 4.3.5 but it doesn’t extend to the CAPC. Should we create a new item to review the mapping of the CAPA and CAPC?

· If an entitlement is cancelled, we owe to send a CAPC. However, I could not see any market practice on this and I think we need one. As an example, if we need to send a CAPC because the account owner had sent 3 instructions and then cancelled all of them, do we send a CAPC per instruction or one for the full quantity?

PROPOSAL GMP1 Section

## ISO 20022 versus ISO 15022 Messages Mapping

The following table illustrate the mapping between the ISO 20022 messages and the ISO15022 messages:

| ISO 20022 Message name | Short Name | ISO 20022 Msg Id. | ISO 15022 MT (Function) |
| --- | --- | --- | --- |
| CA Notification | CANO | seev.031 | **564 + 568** (NEWM, REPL, , RMDR) |
| CA Event Processing Status Advice | CAPS | seev.032 | **567** (EVST + 25D::EPRC) |
| CA Instruction | CAIN | seev.033 | **565** (NEWM) |
| CA Instruction Status Advice | CAIS | seev.034 | **567** (INST + 25D::IPRC) |
| CA Movement Preliminary Advice (Function=ENTL) | CAPA | seev.035 | **564 (REPE)** |
| CA Movement Preliminary Advice (Function = CAPA) | CAPA | seev.035 | **564** (REPE + ADDB//CAPA) or  **564** (NEWM + PROC//ENTL + ADDB//CAPA) or  **564 (REPE + ADDB//CAPA + ADDB//REVR)**  **564** (ADDB + ADDB//CLAI or TAXR) |
| CA Movement Confirmation | CACO | seev.036 | **566** (NEWM) |
| CA Movement Reversal Advice | CARE | seev.037 | **566** (REVR) |
| CA Narrative | CANA | seev.038 | **No equivalent except when MT568** is used as a Stand alone message with NEWM and exclusively with  **+** CAEV//WTRC  + 70a::ADTX or REGI or TAXE |
| CA Cancellation Advice | CACN | seev.039 | **564 + 568** (WITH, CANC) |
| CA Instruction Cancellation Request | CAIC | seev.040 | **565** (CANC) |
| CA Instruction Cancellation Request Status Advice | CACS | seev.041 | **567** (CAST + 25D::CPRC) |
| CA Instruction Statement Report | CAST | seev.042 | NA |
| CA MovementPreliminaryAdviceCancellationAdvice | CAPC | seev.044 | **564** (REPE + ADDB//CAPA + 20C::PREV) with movements set to zero (TBC) |
| Next year: use CA Movement Preliminary Advice (REPL) and delete CAPC ? TBC |  |  | **564** (REPE + ADDB//CAPA + 20C::PREV) with movements set to zero (TBC) followed by new MT564 REPE + ADDB//CAPA |