

<b>General Information (Origin of Request)</b>		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
<b>Request raised by:</b> 4CB	<b>Institute:</b> 4CB	<b>Date raised:</b> 08.11.2017
<b>Request title:</b> Multiplex Editorial Change Request on UDFS and UHB		<b>Request ref. no:</b> T2S-0672-SYS
<b>Request type:</b> Common		<b>Urgency:</b> Normal
<b>1. Legal/business importance parameter:</b> Low	<b>2. Market implementation efforts parameter:</b> Low	
<b>3. Operational/Technical risk parameter:</b> Low	<b>4. Financial impact parameter:</b> No cost impact	
<b>Requestor Category:</b> 4CB	<b>Status:</b> Authorized at steering level	

**Description of requested change:**

Editorial changes on UDFS v2.3 and UHB v2.3, to be included in UDFS v3.0 and UHB v3.0 (publication in March 2018)

**Reason for change and expected benefits/business motivation:**

The Editorial changes listed below are either related to UDFS or UHB v2.3. Their incorporation into the UDFS or UHB v2.3 is required for clarifying the documentation underlying the software.  
Please note that the changes referring to UDFS v2.3 will also be reflected, when relevant, into the schema documentation published in MyStandards.

- 1 EUROSISTEM UPDATE: page 48 (UHB-Chapter 1.2.1 Setup and Login Procedures); Inconsistency regarding GUI Timeout..... 2
- 2 EUROSISTEM UPDATE [PBI-200389]: page 67 (UHB-Chapter 1.2.3 Validation), pages 212-254 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen); page 159 (UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen), page 379 (UHB-Chapter 2.3.3.7 Intra-Balance Movement – New Screen), page 2131 (UHB-Chapter 6.4.2.100 Intra-Balance Movement – New Screen), page 2157 (UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen), page 2438 (UHB-Chapter 6.4.2.175 Settlement Instruction – New Screen); The reporting of the Rule Id for Restriction type Case one, when a settlement instruction is entered via GUI is not consistent with the reporting of a Rule Id when a settlement instruction is entered via A2A ..... 3
- 3 EUROSISTEM UPDATE [INC-205468]: page 526 (UHB-Chapter 2.4.1.26 Data Change – Details Screen); Update of field description..... 5
- 4 EUROSISTEM UPDATE [SDD-PBR-0026]: page 775 (UHB-Chapter 2.5.4.3 CMB New/Edit Screen), page 2005 (UHB-Chapter 6.4.2.54 CMB – New/Edit Screen); Prevent creation of BIC Matching rules which would exclude SACs linked to the CMB via an open and active Securities Account Link ..... 6
- 5 EUROSISTEM UPDATE [SDD-PBR-0023]: page 876 (UHB-Chapter Grant/Revoke Cross-System Entity Object Privilege - Details Screen), page 878 (UHB-Chapter 2.5.6.5 Grant/Revoke Cross-System Entity Object Privilege - New/Edit Screen), page 888 (UHB-Chapter 2.5.6.7 Grant/Revoke Object Privilege - New/Edit Screen); Typo correction in the Grant/Revoke Object Privilege screens ..... 7
- 6 EUROSISTEM UPDATE [SDD-PBR-0024]: page 2483 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen); Prevent modifications to set the DCA Opening date to a date earlier than the Valid From date of the account holder ..... 8

- 7 EUROSYSYSTEM UPDATE: page 65 (UDFS-Chapter 1.2.1.9 Conditional Securites Delivery Configuration), page 72 (UDFS-Chapter 1.2.2.1 Set up of securites in T2S), page 745 (UDFS-Chapter 1.6.5.7.4 Invoice cancellation process), page 806 (UDFS-Chapter 2.1.3.3.2 Univeral activity diagrams), page 865 (UDFS-Chapter 2.7.2.2 CoSD Cancellation Lifecycle Processing), page 879 (UDFS-Chapter 2.10.2.2 Lifecyle Processing Hold Instruction), page 895 (UDFS-Chapter 2.13.2.3 Execution/ Settlement), page 900 (UDFS-Chapter 2.15.2.3 Execution/ Settlement), page 902 (UDFS-Chapter 2.16.2.2 Execution/ Settlement), page 1014 (UDFS-Chapter 3.2.2.1 Envelop messages), page 1049 (UDFS-Chapter 3.3.2.2 Resend RequestV01 (admi.006.001.01)), page 1122 (UDFS-Chapter 3.3.3.13.1 Scope and overview of the message), page 1248 (UDFS-Chapter 3.3.3.36.1 Overview and scope of the message), page 1286 (UDFS-Chapter 3.3.6 Reference Date (reda)), page 1366 (UDFS-Chapter 3.3.6.28 SecuritesAuditTrailReportV01 (reda.034.001.01)), page 1379 (UDFS-Chapter 3.3.6.36.2 The T2S-specific schema), page 1380 (UDFS-Chapter 3.3.6.37.2 The T2S-specific schema); Correction of typos..... 8
- 8 EUROSYSYSTEM UPDATE [INC-202421]: page 649 (UDFS-Chapter 1.6.3.3.3 Validity of static data objects); Clarification on the start of validity for limit objects..... 9
- 9 EUROSYSYSTEM UPDATE: page 701 (UDFS-Chapter 1.6.4.2.3 Report generation process), page 727 (UDFS-Chapter 1.6.4.4.3 Query management process); add the part about ODB-IDB-concept..... 10
- 10 EUROSYSYSTEM UPDATE: page 813 (UDFS-Chapter 2.2.3 Inbound and Outbound Messages), page 813 (UDFS-Chapter 2.2.3.1 Inbound Messages), page 814 (UDFS-Chapter 2.2.3.2 Outbound Messages), page 844 (UDFS-Chapter 2.3.6 Inbound/Outbound messages), page 853 (UDFS-Chapter 2.4.6 Inbound/Outbound messages), page 860 (UDFS-Chapter 2.5.6 Inbound/Outbound messages), page 898 (UDFS-Chapter 2.14.3.2 Outbound message), page 979 (UDFS-Chapter 2.23.3 Inbound/Outbound Messages), page 979 (UDFS-Chapter 2.23.3.1 Inbound Message), page 979 (UDFS-Chapter 2.23.3.2 Outbound Message), page 981 (UDFS-Chapter 2.24.3 Inbound and Outbound Messages), page 982 (UDFS-Chapter 2.24.3.1 Inbound Message), page 982 (UDFS-Chapter 2.24.3.2 Outbound Messages), page 985 (UDFS-Chapter 2.25.3.2 Outbound message), page 986 (UDFS-Chapter 2.26.3.1 Inbound Message), page 987 (UDFS-Chapter 2.26.3.2 Outbound Message); Correction of typos ..... 11
- 11 EUROSYSYSTEM UPDATE [SDD-PBR-0025]: page 1591 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), page 2328 (UHB-Chapter 6.4.2.155 Securities Account - Details Screen); Allow the Valid To of a Securities Account Restriction to be equal to the Valid from of the relevant Restriction type ..... 13
- 12 EUROSYSYSTEM UPDATE [T2SQ-4831]: page 929 (UDFS-Chapter 2.20.3 File Format Specifications), page 988 (UDFS-Chapter 2.27.3 File Format Specifications), page 2082 (UDFS-Chapter 4 - New Appendix); Format specifications of Securities Valuation bulk file and flat-file reports..... 14

**Proposed wording for the Change request:**

**1 EUROSYSYSTEM UPDATE: page 48 (UHB-Chapter 1.2.1 Setup and Login Procedures); Inconsistency regarding GUI Timeout**

The UHB states the user is redirected to the Welcome page after time-out whereas the implementation re-directs him (in line with the BFD) to the login screen. The User is effectually logged out. This inconsistency should be corrected.

UHB-Chapter 1.2.1 Setup and Login Procedures, page 48

After 30 minutes of inactivity in the test-environment and 10 minutes of inactivity in the live-environment T2S will log you out. re-direct you to the 'select system user' site. Here you have to choose the system user you would like to act as.

**2 EUROSYSTEM UPDATE [PBI-200389]: page 67 (UHB-Chapter 1.2.3 Validation), pages 212-254 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen); page 159 (UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen), page 379 (UHB-Chapter 2.3.3.7 Intra-Balance Movement – New Screen), page 2131 (UHB-Chapter 6.4.2.100 Intra-Balance Movement – New Screen), page 2157 (UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen), page 2438 (UHB-Chapter 6.4.2.175 Settlement Instruction – New Screen);The reporting of the Rule Id for Restriction type Case one, when a settlement instruction is entered via GUI is not consistent with the reporting of a Rule Id when a settlement instruction is entered via A2A**

When an instruction entered via T2S GUI matches a restriction type case one (either CSD validation hold or Rejection, Positive or Negative) the Rule Id is not provided in the screen whereas a reporting of Rule Id for A2A communication exists in the status advice message.

UHB-Chapter 1.2.3 Validation, page 67

**Error Message**

Each error message is marked with a circle symbol and appears at the top of the content area and next to the field containing the error. In the case of a failed front-end or back-end validation, it indicates the source of the failure, the type of error and a short hint. This message is also shown as mouse-over text when you move the mouse cursor over the circle symbol next to the respective input field.

In case a Settlement Instruction or Settlement Restriction fulfils a rejection restriction type one positive rule, the error message provided in the GUI will also contain the relevant rule id fulfilled in addition to the relevant error message applicable as described in the error messages annex of the UHB (list of references for error messages)."

**Success Message**

The success message appears in a green frame at the top of the content area. It confirms that your data have been submitted successfully.

In case a Settlement Instruction fulfils a CSD validation hold restriction type one positive rule, the success message provided in the GUI will also contain the relevant rule id fulfilled in addition to the relevant error message applicable as described in the error messages annex of the UHB (list of references for error messages).

If the Settlement Instruction fulfils a rejection and/or CSD validation hold restriction type one negative rule, the success message provided in the GUI will also contain the relevant rule id fulfilled. The same applies in case a Settlement Restriction fulfils a rejection restriction type one negative rule.

UHB-Chapter 2.2.2.19 Settlement Instruction - New Screen, pages 212-254

Transaction Identification*	Enter an identification to unambiguously identify the instruction. Required format is: max. 16 characters (SWIFT-x-red) References for error messages [ ] 2380): <ul style="list-style-type: none"> <li>  MVDC002</li> <li>  MVDC004</li> <li>  MVDC006</li> <li>  MVDC014</li> <li>  MVDC016</li> <li>  MVDC018</li> <li>  MVDC020</li> <li>  MVDC021</li> <li>  <u>MVSR701</u></li> <li>  <u>MVSR702</u></li> <li>  MVSR703</li> <li>  <u>MVSR704</u></li> <li>  MVSR707</li> </ul>
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Submit button	<p>This function enables you to create a new settlement instruction. Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.</p> <p>Next screen:  <a href="#">  Settlement instructions – search/list screen [172]</a></p> <p>References for error messages: [2380]  ...  <a href="#">  MVSQ610</a>  <a href="#">  MVSQ612</a>  <a href="#">  MVSR701</a>  <a href="#">  MVSR702</a>  <a href="#">  MVSR703</a>  <a href="#">  MVSR704</a>  <a href="#">  MVSR707</a></p>
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UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen, page 159

Submit button	<p>This function enables you to create a new intra-position movement instruction. Upon clicking on the <i>submit</i> button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.</p> <p>Next screen:  <a href="#">  Intra-position movements – search/list screen [132]</a></p> <p>References for error messages [2134]:  <a href="#">  MVSQ611</a>  <a href="#">  MVSQ613</a>  <a href="#">  MVSR705</a>  <a href="#">  MVSQ706</a>  <a href="#">  MVSR708</a></p>
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UHB-Chapter 2.3.3.7 Intra-Balance Movement – New Screen, page 379

Submit button	<p>This function enables you to create a new intra-balance movement instruction. Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.</p> <p>Next screen:  <a href="#">  Intra-balance movements – search/list screen [ 355]</a></p> <p>References for error messages [2113]:  <a href="#">  MVSD404</a>  <a href="#">  MVSP212</a>  <a href="#">  MVSR705</a>  <a href="#">  MVSQ706</a>  <a href="#">  MVSR708</a></p>
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UHB-Chapter 6.4.2.100 Intra-Balance Movement – New Screen, page 2131 (References for Error Messages)

MVSR706	<a href="#">Submit button</a>	A Settlement Restriction that fulfils a specific restriction configured by its System Entity with negative Restriction Processing Type 'Rejection' is not rejected nor cancelled.
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UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen, page 2157 (References for Error Messages)

MVSR706	<a href="#">Submit button</a>	A Settlement Restriction that fulfils a specific restriction configured by its System Entity with negative Restriction Processing Type 'Rejection' is not rejected nor cancelled.
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UHB-Chapter 6.4.2.175 Settlement Instruction – New Screen, page 2438 (References for Error Messages)

MVSR701	<a href="#">Transaction Identification field</a> <a href="#">Submit button</a>	A Settlement Instruction that fulfils a specific restriction configured by its System Entity with positive Restriction Processing Type 'CSD Validation Hold' is accepted, and its CSD Validation Hold Status is set to 'Yes'.
MVSR702	<a href="#">Transaction Identification field</a> <a href="#">Submit button</a>	A Settlement Instruction that fulfils a specific restriction configured by its System Entity with negative Restriction Processing Type 'CSD Validation Hold' is accepted, and its CSD Validation Hold Status is set to 'No'.
MVSR704	<a href="#">Transaction Identification field</a> <a href="#">Submit button</a>	A Settlement Instruction that fulfils a specific restriction configured by its System Entity with negative Restriction Processing Type 'Rejection' is not rejected nor cancelled.

**3 EUROSYSTEM UPDATE [INC-205468]: page 526 (UHB-Chapter 2.4.1.26 Data Change – Details Screen); Update of field description**

Contrary to the GUI the UHB-chapter of the Data Change - Details Screen does not contain the screen part showing the List of modifications in the field description. This needs to be added.

UHB-Chapter 2.4.1.26 Data Change – Details Screen, page 526

**Details of the Selected Data Change**

Shows a preview of the *details* screen of the object you are e.g. creating or editing.

If the action type is set to 'New Data', this frame shows the new values which will be active after the second user approves the change.

If the action type is set to 'Edit Data', this frame shows the newly changed values marked in a different colour.

If the action type is set to 'Delete Data', this frame shows the currently active values which will be deleted after the second user approves the change.

**Immediate Liquidity Transfer (example)**

**Debit Cash Account**

Account Number (..)

(...)

**List of Modifications**

The List of Modifications may contain several entries

Field Name            Name of the field, where the first user has changed data, entered new data or deleted data.

Old value            The old value is the currently active value of the field before the second user approves the changes.

New value            The new value is the pending value of the field which will be active, after the second user approved the changes.

**4        EUROSYSYSTEM UPDATE [SDD-PBR-0026]: page 775 (UHB-Chapter 2.5.4.3 CMB New/Edit Screen), page 2005 (UHB-Chapter 6.4.2.54 CMB – New/Edit Screen); Prevent creation of BIC Matching rules which would exclude SACs linked to the CMB via an open and active Securities Account Link**

When performing the creation of a BIC Matching rule (existing wildcard pattern BIC8\*) to add a BIC11 with exclusion flag set to true, no check is performed against open and active Securities Account Links (SAL). To correct this Business Rule DCU6080 and the relevant error message are introduced.

UHB-Chapter 2.5.4.3 CMB New/Edit Screen, page 775

**Authorized BIC Rules**

Wildcard Pattern (*)	Enter the pattern identifying the associations between credit memorandum balance and BICs. Required format is: max. 11 characters (SWIFT-x) References for error messages [ ] 1987]: <ul style="list-style-type: none"> <li>  DCC6050</li> <li>  DCC6060</li> <li>  DCU6048</li> <li>  DCU6049</li> <li>  DCU6050</li> <li>  DCU6058</li> </ul>
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	<ul style="list-style-type: none"> <li>  DCU6064</li> <li>  <u>DCU6080</u></li> </ul> <p>This field is also available as a show field for existing records.</p>
Submit button	<p>...</p> <ul style="list-style-type: none"> <li>  DCU6070</li> <li>  <u>DCU6080</u></li> </ul>

UHB-Chapter 6.4.2.54 CMB – New/Edit Screen, page 2005 (References for Error Messages)

DCU6070	<ul style="list-style-type: none"> <li>  T2S Dedicated Cash Account Number field</li> <li>  CB T2S Dedicated Cash Account Number field</li> <li>  Submit button</li> </ul>	Autocollateralisation rule not defined	When performing a Credit Memorandum Balance update request, if the CMB is a Primary CMB, the holder of the NCB Cash Account must have defined its own Autocollateralisation Rule; if it is a non-Primary CMB, the holder of the T2S Dedicated Cash Account must have defined its own Autocollateralisation Rule.
<u>DCU6080</u>	<ul style="list-style-type: none"> <li>  <u>Wildcard pattern field</u></li> <li>  <u>Submit button</u></li> </ul>	<u>BIC MATCHING RULE cannot be excluded due to existing CMB Securities Account Link.</u>	<u>When performing a Credit Memorandum Balance update request, in case of request of creation of BIC MATCHING RULE, with Inclusion Mode set to False, the specified Wildcard Pattern must not be linked to any valid Securities Account via the relevant CMB Securities Account Link.</u>

**5 EUROSYSTEM UPDATE [SDD-PBR-0023]: page 876 (UHB-Chapter Grant/Revoke Cross-System Entity Object Privilege - Details Screen), page 878 (UHB-Chapter 2.5.6.5 Grant/Revoke Cross-System Entity Object Privilege - New/Edit Screen), page 888 (UHB-Chapter 2.5.6.7 Grant/Revoke Object Privilege - New/Edit Screen); Typo correction in the Grant/Revoke Object Privilege screens**

Currently in the T2S GUI screens "Grant/Revoke Cross-System Entity Object Privilege - New/Edit Screen", "Grant/Revoke Object Privilege - Details Screen" and "Grant/Revoke Object Privilege - New/Edit Screen", the label "administration option" has a typo ("Admininstration" instead of "Administration"). This should be corrected.

UHB-Chapter Grant/Revoke Cross-System Entity Object Privilege - Details Screen, page 876

The Screenshot needs to be updated in order to change the label "Admininstration option" to "Administration option".

UHB-Chapter 2.5.6.5 Grant/Revoke Cross-System Entity Object Privilege - New/Edit Screen, page 878

The Screenshot needs to be updated in order to change the label "Admininstration option" to "Administration option".

UHB-Chapter 2.5.6.7 Grant/Revoke Object Privilege - New/Edit Screen, page 888

The Screenshot needs to be updated in order to change the label "Admininstration option" to "Administration option".

**6 EUROSYSTEM UPDATE [SDD-PBR-0024]: page 2483 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen); Prevent modifications to set the DCA Opening date to a date earlier than the Valid From date of the account holder**

It is currently possible to update a DCA so that its Opening date is before the Valid from of its Account Holder. An update of BR DCU1213 is needed to add a check on the backend so that the Valid from of the Account holder is checked when modifying the Opening date of the DCA.

UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen, page 2483 (References for Error Messages)

DCU1213	<ul style="list-style-type: none"> <li>Opening Date field</li> <li>Submit button</li> </ul>	'Opening Date' Invalid	When performing a T2S dedicated cash account update request, the opening date can be updated only if the existing one is greater than the current date and the new one must be equal to or greater than the current date. Furthermore it must be <u>equal or greater than the account holder opening date</u> and equal to or less than the account holder closing date.
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**7 EUROSYSTEM UPDATE: page 65 (UDFS-Chapter 1.2.1.9 Conditional Securites Delivery Configuration), page 72 (UDFS-Chapter 1.2.2.1 Set up of securites in T2S), page 745 (UDFS-Chapter 1.6.5.7.4 Invoice cancellation process), page 806 (UDFS-Chapter 2.1.3.3.2 Univeral activity diagrams), page 865 (UDFS-Chapter 2.7.2.2 CoSD Cancellation Lifecycle Processing), page 879 (UDFS-Chapter 2.10.2.2 Lifecyle Processing Hold Instruction), page 895 (UDFS-Chapter 2.13.2.3 Execution/ Settlement), page 900 (UDFS-Chapter 2.15.2.3 Execution/ Settlement), page 902 (UDFS-Chapter 2.16.2.2 Execution/ Settlement), page 1014 (UDFS-Chapter 3.2.2.1 Envelop messages), page 1049 (UDFS-Chapter 3.3.2.2 Resend RequestV01 (admi.006.001.01)), page 1122 (UDFS-Chapter 3.3.3.13.1 Scope and overview of the message), page 1248 (UDFS-Chapter 3.3.3.36.1 Overview and scope of the messge), page 1286 (UDFS-Chapter 3.3.6 Reference Date (reda)), page 1366 (UDFS-Chapter 3.3.6.28 SecuritesAuditTrailReportV01 (reda.034.001.01)), page 1379 (UDFS-Chapter 3.3.6.36.2 The T2S-specific schema), page 1380 (UDFS-Chapter 3.3.6.37.2 The T2S-specific schema); Correction of typos**

Several typos need to be corrected in the UDFS.

UDFS-Chapter 1.2.1.9 Conditional Securites Delivery Configuration, page 65

Conditional Securitiēs Delivery Configuration

UDFS-Chapter 1.2.2.1 Set up of securites in T2S, page 72

Set up of securitiēs in T2S

UDFS-Chapter 1.6.5.7.4 Invoice cancellation process, page 745

Invoicē cancellation process

UDFS-Chapter 2.1.3.3.2 Univeral activity diagrams, page 806

Univerāl activity diagrams



[UDFS-Chapter 2.7.2.2 CoSD Cancellation Lifecycle Processing, page 865](#)

CoSD Cancellation [Instruction](#) Lifecycle Processing

[UDFS-Chapter 2.10.2.2 Lifecycle Processing Hold Instruction, page 879](#)

Lifecycle Processing Hold Instruction

[UDFS-Chapter 2.13.2.3 Execution/ Settlement, page 895](#)

Execution/-Settlement

[UDFS-Chapter 2.15.2.3 Execution/ Settlement, page 900](#)

Execution/-Settlement

[UDFS-Chapter 2.16.2.2 Execution/ Settlement, page 902](#)

Execution/-Settlement

[UDFS-Chapter 3.2.2.1 Envelop messages, page 1014](#)

Envelope messages

[UDFS-Chapter 3.3.2.2 Resend RequestV01 \(admi.006.001.01\), page 1049](#)

Resend-RequestV01 (admi.006.001.01)

[UDFS-Chapter 3.3.3.13.1 Scope and overview of the message, page 1122](#)

~~Scope and e~~[Overview and scope of the message](#)

[UDFS-Chapter 3.3.3.36.1 Overview and scope of the message, page 1248](#)

Overview and scope of the message

[UDFS-Chapter 3.3.6 Reference Date \(reda\), page 1286](#)

Reference Date ~~a~~ (reda)

[UDFS-Chapter 3.3.6.28 SecuritesAuditTrailReportV01 \(reda.034.001.01\), page 1366](#)

SecuritiesAuditTrailReportV01 (reda.034.001.01)

[UDFS-Chapter 3.3.6.36.2 The T2S-specific schema, page 1379](#)

The T2S-specific schema

[UDFS-Chapter 3.3.6.37.2 The T2S-specific schema, page 1380](#)

The T2S-specific schema

## **8 EUROSYSTEM UPDATE [INC-202421]: page 649 (UDFS-Chapter 1.6.3.3.3 Validity of static data objects); Clarification on the start of validity for limit objects**

Add a clarification within the section 1.6.3.3.3 Validity of static data objects (Table 152 'Static Data Objects with limited Validity Period') specifying that the limit creation occurs on the next operating day when a limit of the same type exists within T2S.
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[UDFS-Chapter 1.6.3.3.3 Validity of static data objects, table 152, page 649](#)

AREA	OBJECT	CREATION	UPDATE	DELETION	USAGE BY OTHER PROCESSES
T2S dedicated cash account	Limit	Validity date may take the value of the current date.	May take effect on the current date.	May be performed only on objects that are not valid on the current date.	Taken into account by all processes upon creation or update, <u>with the exception of new Limits created for combinations of BIC+BIC Branch Code, T2S DCA and Limit Type for which a Limit already exists. In the latter case, the new Limit will be taken into account at the start of the business day following the creation. To modify an existing limit with immediate effect, the user should use the Update function.</u>

**9 EUROSYSTEM UPDATE: page 701 (UDFS-Chapter 1.6.4.2.3 Report generation process), page 727 (UDFS-Chapter 1.6.4.4.3 Query management process); add the part about ODB-IDB-concept**

Clarification note on general ODB-IDB-concept in the scope defining documents.
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UDFS-Chapter 1.6.4.2.3 Report generation process, page 701

Sort of Information

(...)

*Concerned Party*

(...)

*Moment of Data Extraction*

(...)

Accuracy of data on positions and balances

The architectural concept of T2S foresees an operational database (OBD) and an informational database (IDB) in order to provide high performance settlement processes and accuracy of data. Report management extracts information on Dedicated Cash Account balances and Securities Accounts positions from the IDB which is

synchronised with the ODB periodically<sup>1</sup>. This may result in reports not containing the very latest information from the ODB according to the end of the reporting period (meaning that changes in balances or positions shortly before the time of data extraction might not be contained in the report). Reports created at the end of NTS sequences and at End of Day contain the information from ODB databases available at that time since settlement processes are then halted.

UDFS-Chapter 1.6.4.4.3 Query management process, page 727

*Initiating Queries*

(...)

*Precondition for successful processing of queries*

(...)

*Providing Data for Queries*

If all checks performed by T2S were successful, T2S extracts the requested business information from the production data. ~~The T2S Actor receives the latest available data.~~ If one of the plausibility and privilege checks performed by T2S fails, the T2S Actor receives a response indicating the error that has occurred.

- The architectural concept of T2S foresees an operational database (OBD) and an informational database (IDB) in order to provide high performance settlement processes and accuracy of data. Query management extracts information from the IDB which is synchronised with the ODB periodically<sup>2</sup>. This may result in query responses not containing the very latest information from ODB (meaning that changes in balances or positions shortly before the time of data extraction might not be contained in the query response).

**10 EUROSYSTEM UPDATE: page 813 (UDFS-Chapter 2.2.3 Inbound and Outbound Messages), page 813 (UDFS-Chapter 2.2.3.1 Inbound Messages), page 814 (UDFS-Chapter 2.2.3.2 Outbound Messages), page 844 (UDFS-Chapter 2.3.6 Inbound/Outbound messages), page 853 (UDFS-Chapter 2.4.6 Inbound/Outbound messages), page 860 (UDFS-Chapter 2.5.6 Inbound/Outbound messages), page 898 (UDFS-Chapter 2.14.3.2 Outbound message), page 979 (UDFS-Chapter 2.23.3 Inbound/Outbound Messages), page 979 (UDFS-Chapter 2.23.3.1 Inbound Message), page 979 (UDFS-Chapter 2.23.3.2 Outbound Message), page 981 (UDFS-Chapter 2.24.3 Inbound and Outbound Messages), page 982 (UDFS-Chapter 2.24.3.1 Inbound Message), page 982 (UDFS-Chapter 2.24.3.2 Outbound Messages), page 985 (UDFS-Chapter 2.25.3.2 Outbound message), page 986 (UDFS-Chapter 2.26.3.1 Inbound Message), page 987 (UDFS-Chapter 2.26.3.2 Outbound Message); Correction of typos**

Several typos need to be corrected in the UDFS.
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UDFS-Chapter 2.2.3 Inbound and Outbound Messages, page 813

Inbound and ~~O~~outbound ~~M~~essages

UDFS-Chapter 2.2.3.1 Inbound Messages, page 813

Inbound ~~M~~essages

<sup>1</sup> The associated values can be subject to minor changes and are monitored by the T2S Service Desk via alarms. In case of problems the Settlement Managers are informed immediately and the Operations Managers Group is informed.

<sup>2</sup> The associated values can be subject to minor changes and are monitored by the T2S Service Desk via alarms. In case of problems the Settlement Managers are informed immediately and the Operations Managers Group is informed.

[UDFS-Chapter 2.2.3.2 Outbound Messages, page 814](#)

Outbound Messages

[UDFS-Chapter 2.3.6 Inbound/Outbound messages, page 844](#)

Inbound/ and Outbound messages

[UDFS-Chapter 2.4.6 Inbound/Outbound messages, page 853](#)

Inbound/ and Outbound messages

[UDFS-Chapter 2.5.6 Inbound/Outbound messages, page 860](#)

Inbound/ and Outbound messages

[UDFS-Chapter 2.14.3.2 Outbound message, page 898](#)

Outbound messages

[UDFS-Chapter 2.23.3 Inbound/Outbound Messages, page 979](#)

Inbound/ and Outbound Messages

[UDFS-Chapter 2.23.3.1 Inbound Message, page 979](#)

Inbound Message

[UDFS-Chapter 2.23.3.2 Outbound Message, page 979](#)

Outbound Messages

[UDFS-Chapter 2.24.3 Inbound and Outbound Messages, page 981](#)

Inbound and Outbound Messages

[UDFS-Chapter 2.24.3.1 Inbound Message, page 982](#)

Inbound Message

[UDFS-Chapter 2.24.3.2 Outbound Messages, page 982](#)

Outbound Messages

[UDFS-Chapter 2.25.3.2 Outbound message, page 985](#)

Outbound messages

[UDFS-Chapter 2.26.3.1 Inbound Message, page 986](#)

Inbound Message

[UDFS-Chapter 2.26.3.2 Outbound Message, page 987](#)

Outbound Messages

**11 EUROSISTEM UPDATE [SDD-PBR-0025]: page 1591 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), page 2328 (UHB-Chapter 6.4.2.155 Securities Account - Details Screen); Allow the Valid To of a Securities Account Restriction to be equal to the Valid from of the relevant Restriction type**

It is currently not possible to update a Securities Account Restriction when its Valid to date is equal to the Valid from of the Relevant Restriction type. Business rule DAU1209 has to be detailed more clearly to clarify that the Valid to of a Securities Account Restriction can be equal to the Valid from of the relevant Restriction type.

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1591

DAU1209	When performing a Securities Account update request, the Valid To specified in the Securities Account Restriction must be greater than the current timestamp, greater than the relevant Valid From, <u>equal to or</u> greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.	reda.023	Reda.020		REJT	Invalid 'Valid from/' 'Valid to'
---------	--	----------	----------	--	------	----------------------------------

UHB-Chapter 6.4.2.155 Securities Account - Details Screen, page 2328 (References for Error Messages)

DAU1209	<ul style="list-style-type: none"> <li>  Closing Date field</li> <li>  Restriction Valid from field</li> <li>  Restriction Valid to field</li> <li>  Submit button</li> </ul>	Invalid 'Valid from/' 'Valid to'	When performing a Securities Account update request, the Valid To specified in the Securities Account Restriction must be greater than the current timestamp, greater than the relevant Valid From, <u>equal to or</u> greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.
---------	---	----------------------------------	--

**12 EUROSYSYSTEM UPDATE [T2SQ-4831]: page 929 (UDFS-Chapter 2.20.3 File Format Specifications), page 988 (UDFS-Chapter 2.27.3 File Format Specifications), page 2082 (UDFS-Chapter 4 - New Appendix); Format specifications of Securities Valuation bulk file and flat-file reports**

Add the flat file format specifications for securities valuation and for reports as appendices of the UDFS.

UDFS-Chapter 2.20.3 File Format Specifications, page 929

The chapter needs be removed.

UDFS-Chapter 2.27.3 File Format Specifications, page 988

The chapter needs be removed.

UDFS-Chapter 4 - New Appendix, page 2082

The following file format specifications shall be added as new appendices.

## **4.5 Securities valuation bulk file format specifications**

### **4.5.1 Introduction**

#### **4.5.1.1 Context**

The Securities Valuation collateral related data (also mentioned as SVA) are communicated by NCBs and Payment Banks to T2S on a daily basis, on time for the start of Night-time settlement.

NCBs provide SVAs via “flat files”, while A2A messages and U2A screens are used by Payments Banks for “client auto-collateralisation”. The U2A channel can also be used by NCBs for contingency reasons or maintenance operations concerning a limited number of records.

#### **4.5.1.1 Purpose**

This chapter provides a description of the structure of the “flat file” used by NCBs to send SVAs to T2S. The same structure applies to the file (so called “enriched” file) sent back from T2S to the original sender and containing status and error information of rejected SVAs<sup>3</sup>.

### **4.5.2 Files technical Specification**

The files have a simple XML format (in order to allow the network signature). All the records are included into a single “store and forward” message conveyed by the VAN provider. No business signature of the message is needed.

Within the message, the whole file is embedded in a single XML tag (<File> </EndFile>).

Between these tags the file has fixed-length records, with no header and footer. Each record has a length of 181 characters/bytes, the last character is a record separator (LF).

#### **4.5.2.1 Identification and routing**

The messages transporting Securities Valuations files will be identified by a specific RequestType<sup>4</sup> set by each VAN provider.

Only authorized NCBs included in a “white list” are allowed to send the SVA files.

They must be known in advance by the T2S system and, moreover, T2S must know in advance the technical addresses, expressed in form of standard “Distinguished Names”, used when sending the messages by each authorized party.

<sup>3</sup> The “enriched” file is sent back to the NCB in any case, even if all the rows have been successfully loaded.

<sup>4</sup> This value is assigned to specify the type of message exchanged in the network. For SVA files a new value must be used, to be agreed with VAN providers, dedicated to this message.

So, T2S system must have a pre-loaded configuration table, "white list", such as the following:

Parent BIC	BIC	Sending DN
BIC1	BIC2	DN1
BIC1	BIC3	DN2
BIC1	BIC4	DN3
...	...	...

BIC2, BIC3 and BIC4 are the BICs identifying<sup>5</sup> the NCB in T2S and DN1, DN2 and DN3 are the technical senders that are authorised to send SVA files for the three NCBs.

This configuration table must include all the parties authorized to send SVA files and, for each party, the DN of the authorised technical sender.

The SVA file is rejected by T2S when it refers (in field 1 and 2 of the file, see below) to valuations provided by a party not present in the configuration table. It is also rejected if the XML message hasn't been sent using a DN linked, in the same table, to the party providing the valuations.

#### 4.5.2.2 Structure

##### XML schema for the request

The following is the XML schema used to embed the file into a "store and forward" message:

```
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesValuationBulkFile" xmlns:xs="http://www.w3.org/2001/XMLSchema"
  targetNamespace="urn:T2S:SecuritiesValuationBulkFile"
  elementFormDefault="qualified">
  <xs:simpleType name="RestrictedFileType">
    <xs:restriction base="xs:string">
      <xs:pattern value="{181,181}\n+"/>
    </xs:restriction>
  </xs:simpleType>
  <xs:element name="File" type="File"/>
  <xs:complexType name="File">
    <xs:simpleContent>
      <xs:extension base="RestrictedFileType">
        <xs:attribute name="fileId" type="xs:string" default="" />
      </xs:extension>
    </xs:simpleContent>
  </xs:complexType>
</xs:schema>
```

##### Example of XML request:

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "T2SSVAFile20150630"
  xmlns="urn:T2S:SecuritiesValuationBulkFile">Record1
  Record2
  ...
  Recordn
</File>
```

##### XML schema for the response

```
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesValuationBulkFileResponse"
  xmlns:xs="http://www.w3.org/2001/XMLSchema">
```

<sup>5</sup> As the sending parties are only NCBs, BIC1 is always the BIC of T2S Operator.





**Character Set**

All characters belong to the **SWIFT X Character Set**. The character set is as follows:

```

abcdefghijklmnopqrstuvwxyz
ABCDEFGHIJKLMNOPQRSTUVWXYZ
0123456789
/ - ? : ( ) . , ' +
CR LF Space

```

**4.5.3 Format of Structured Files****4.5.3.1 Format types**

The values appear in the format as in the table below:

Format type	
DATE	The format is « yyyy-mm-dd » with no timezone indication. Example: "2015-06-30"
CHAR(n)	String with exactly n characters.
NUMERIC(p)	Number with maximum p integer places and no decimal places.

**4.5.3.2 Format of records**

Flat file	Column Name	Format	Description	Rules
First row				
1	Tag of start of file	CHAR (60)	" " or "<File>"	The optional attribute <i>fileld</i> is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by T2S and the file originally sent to T2S. The length of value assigned to <i>fileld</i> is from 0 to 54 characters.
Rows from #2 on				
1	Parent BIC	CHAR(11)	Parent BIC of the NCB providing the valuations	It must be known in advance by T2S system and included in the configuration table (see above).
2	BIC	CHAR(11)	BIC of the NCB providing the valuations	It must be known in advance by T2S system and included in the configuration table (see above).
3	Valuation Date	DATE	Date of the valuation	
4	ISIN	CHAR(12)	ISIN code of the securities	
5	Currency	CHAR (3)	ISO Currency code for the valuations	
6	Price coefficient	NUMERIC (31)	Price as coefficient – without any decimal point /	Example: If the price is 123,45 must be:

			<u>comma</u>	<u>000...00012345</u> <u>(number of leading zeroes is 26)</u>
<u>7</u>	<u>Number of decimal digits for price as coefficient</u>	<u>NUMERIC (4)</u>	<u>Price as coefficient (i.e. without currency) – number of fractional digits</u>	<u>Example:</u> <u>If the price is 123,45 must be: 0002</u>
<u>8</u>	<u>Price as amount</u>	<u>NUMERIC (31)</u>	<u>Price as amount (i.e. with currency) – without any decimal point / comma</u>	<u>Example as above</u>
<u>9</u>	<u>Number of decimal digits for price as amount</u>	<u>NUMERIC (4)</u>	<u>Price as coefficient (i.e. with currency) – number of fractional digits</u>	<u>Example as above</u>
<u>10</u>	<u>Status</u>	<u>CHAR (4)</u>	<u>Status of the row</u>	<u>It must be blank in the input file</u> <u>This information is updated by T2S in the file provided back to the sending NCB</u>
<u>11</u>	<u>Error description</u>	<u>CHAR(60)</u>	<u>Description of the error (if any) detected when the row was processed by SDMG</u>	<u>It must be blank in the input file</u> <u>This information is updated by T2S in the file provided back to the sending NCB</u>
<u>12</u>	<u>Record separator</u>	<u>CHAR(1)</u>	<u>Fixed value: LF</u>	<u>LF = Line Feed (x'0A')</u>
<u>Last row</u>				
<u>1</u>	<u>Tag of end of file</u>	<u>CHAR (7)</u>	<u>"&lt;/File&gt;"</u>	

#### **4.5.3.3 Format of “Enriched Files” from T2S to NCBs**

The format of the enriched files is based on the format of the flat files that have been submitted to T2S. It includes only rows which have not been accepted by T2S (whose status is REJT, rejected). The submitted data remains unchanged but is supplemented with “Status” and “Error description”.

##### **Status and error supplementary fields**

These data are located right to the record data.

<u>Flat file column</u>	<u>Field</u>	<u>Possible values</u>	<u>Description</u>	<u>Rules</u>
<u>10</u>	<u>Status</u>		<u>Status of the processing for the row.</u>	<u>n/a</u>
		<u>REJT</u>	<u>Rejected</u>	<u>n/a</u>
<u>11</u>	<u>Error Description</u>		<u>Description of the error.</u>	
		<u>Technical sender not allowed</u>	<u>The technical sender of this Securities Valuation is not authorised to create Securities Valuations for this Party.</u>	
		<u>Price not compliant with Securities Settlement Type</u>	<u>When performing a Securities Valuation Create request, the value provided for the Price must be compliant with the Securities Settlement Type.</u>	
		<u>Unknown currency</u>	<u>When performing a Securities Valuation Create request, the Currency Code must refer to an</u>	

		<u>existing instance in T2S.</u>	
	<u>Unknown or invalid Party</u>	<u>When performing a Securities Valuation Create request, the referenced Party must refer to existing and active NCB or Payment Bank in T2S.</u>	
	<u>Unknown Securities</u>	<u>When performing a Securities Valuation Create request, the Securities Mnemonic must refer to an existing and valid Security in T2S.</u>	
	<u>Invalid valuation date</u>	<u>When performing a Securities Valuation Create request, the Securities Valuation Date specified in the request must be equal to or greater than the current date.</u>	
	<u>Invalid number of decimals</u>	<u>When performing a Securities Valuation Create request, the number of decimals in the value provided for Price must be compliant with the number of decimals foreseen for the relevant currency.</u>	

## **4.6 Flat file EoD reports format specifications**

### **4.6.1 Introduction**

#### **4.6.1.1 Context**

The following critical EoD reports may be generated in full and/or delta versions as flat files if opted by CSDs, following a like-for-like approach to the report content of the already available XML versions:

- semt.002 - Statement of Holdings
- semt.016 - Statement of Settled Intra-position Movements
- semt.017 - Statement of Transactions
- semt.018 - Statement of Pending Instructions
- semt.034 - Statement of Pending Intra-position Movements

All the reports will contain a signature only at DEP level and will be routed to a given Party Technical Address previously determined and configured by T2S Service Desk.

#### **4.6.1.2. Purpose**

This chapter provides a description of the structure of the flat file for each of the above-listed critical reports sent by

T2S to the CSDs at EoD.

## **4.6.2. Files Technical Specification**

The files have a simple XML format (in order to allow for the network signature). All records are included into a single “store and forward” message conveyed by the VAN provider. No business signature is needed.

Within the message, the whole file is embedded in a single XML tag (<File> </File>).

Between these tags the file has fixed-length records, with a header and a footer. This header and footer are the ones specified within the flat file specifications below, no business header is foreseen. For delta reports where no activity has occurred the file will be empty between the header and the footer.

### **4.6.2.1 Identification and routing**

T2S triggers the generation of flat file reports based on a business event, e.g. End of Day. All flat file reports are pushed in A2A mode and compressed when they exceed the minimum size of 2KB, since compression for these reports is mandatory.

All information about the necessary attributes in each named category is stored as static data in T2S and influences the generation of the report. The privilege to configure these static data or subscribe to a certain report is granted solely to the T2S Operator.

Each flat file report type provides information on the default data scope of the concerned party (i.e. CSD). The data scope is indicated by the party for which it is configured and is limited to CSDs, e.g. a Statement of Transactions reports on all Securities Accounts of the indicated party.

Flat file reports can only be configured at a system entity level, i.e. reports providing the CSD with information relating to all its CSD participants. The concerned party has to be specified, when the flat file report is configured for the first time.

A party configured to receive flat file reports cannot receive the equivalent reports through other channels. This does not, however, prevent CSD participants from receiving those reports through such channels, even if their CSD has opted for the flat file.

### **4.6.2.2 Structure**

#### **XML Schema for the Request**

The following is the XML schema used to embed the file into a “store and forward” message for the different reports.

```

<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:???" xmlns:xs="http://www.w3.org/2001/XMLSchema"
  targetNamespace="urn:T2S: ???"
  elementFormDefault="qualified">
  <xs:simpleType name="RestrictedFileType">
    <xs:restriction base="xs:string">
      </xs:restriction>
    </xs:simpleType>
  <xs:element name="File" type="File"/>
  <xs:complexType name="File">
    <xs:simpleContent>
      <xs:extension base="RestrictedFileType">
        <xs:attribute name="fileId" type="xs:string" default="" />
      </xs:extension>
    </xs:simpleContent>
  </xs:complexType>
</xs:schema>

```

The ??? in the schema and targetNamespace above are placeholders for the name of the specific flat file being produced (i.e. StatementOfHoldingFlatFile, StatementOfTransactionsFlatFile, etc.)

#### **Example of XML Request**

```

<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "???" xmlns="urn:T2S: StatementOfHoldingFlatFile">
Header
Record1
Record2
...
Recordn
Footer
</File>

```

The ??? in the fileId above are placeholders for the name and date of the specific flat file being produced (i.e. T2Ssem002FlatFile201600131, T2Ssem016FlatFile20150630, etc.)

**Encoding**

The encoding of the flat file reports is UTF-8 with no Byte Order Mark (BOM).

**Default Values**

See Field Types.

**ISO 15022 Interoperability**

In order to ensure the interoperability to the ISO 15022 standard the character set of all fields is restricted to the SWIFT X Character Set (see below).

**Character Set**

All characters belong to the SWIFT X Character Set. The Character set is as follows:

```
abcdefghijklmnopqrstuvwxyz
ABCDEFGHIJKLMNOPQRSTUVWXYZ
0123456789
/ - ? : ( ) . , ' +
CR LF Space
```

**4.6.3 Format of Structured Files**

**4.6.3.1 Statement of holdings file format. semt.002**

The Statement of holdings file follows the format below:

A header will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'H' for Header</u>
2	<u>Page number</u>	<u>NUMERIC(5)</u>	<u>Identifies which page of the report is being reported</u>	
3	<u>Last page indicator</u>	<u>CHAR(5)</u>	<u>Identifies whether file is the last file of report</u>	<u>Values:</u> <u>True (meaning 'Yes, it is the last message')</u> <u>False (meaning 'No, it is not the last message')</u>
4	<u>Statement number</u>	<u>CHAR(16)</u>	<u>Reference common to all pages of a statement</u>	<u>Built like this:</u> <u>  CSD (4 characters)</u> <u>  Report type (4 characters)</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				<ul style="list-style-type: none"> <li>  <u>Report mode (1 character)</u></li> <li>  <u>BD (yymmdd, 6 characters)</u></li> <li>  <u>Frequency (1 character)</u></li> </ul>
<u>5</u>	<u>Report Timestamp</u>	<u>DATETIME</u>	<u>Timestamp reflecting date and time of the creation of the report</u>	<u>YYYY-MM-DD-hh.mm.ss.ssssss</u>
<u>6</u>	<u>Frequency</u>	<u>CHAR(4)</u>	<u>Frequency of the statement</u>	<u>Values are extracted from the Attribute domain depending on the configuration performed by the T2S Operator; Proposed values:</u> <u>DAIL: daily</u> <u>WEEK: Weekly</u> <u>MONT: Monthly</u>
<u>7</u>	<u>Update type</u>	<u>CHAR(4)</u>	<u>Indicates whether the report is complete or contains changes only.</u>	<u>Values:</u> <u>COMP: Complete – Statement is complete.</u> <u>DELT: Delta – Statement contains changes only.</u>
<u>8</u>	<u>Statement basis</u>	<u>CHAR(4)</u>	<u>Statement basis expressed as an ISO 20022 code.</u>	<u>Fixed value. Only code "SETT" is used in T2S</u>
<u>9</u>	<u>Activity indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether there is activity or information update reported in the statement.</u>	<u>Values:</u> <u>True (meaning 'Yes')</u> <u>False (meaning 'No')</u>
<u>10</u>	<u>Sub account indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether the statement reports holdings at sub-safekeeping account level.</u>	<u>T2S does not provide holdings at sub-safekeeping account level.</u> <u>Fixed value to "false"</u>
<u>11</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report details will contain the following information:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'B': for Body</u>
<u>2</u>	<u>Account owner BIC</u>	<u>CHAR(11)</u>	<u>Primary BIC of the T2S party owning the securities account.(Party code)</u>	
<u>3</u>	<u>Account servicer BIC</u>	<u>CHAR(11)</u>	<u>BIC of the Party that manages the account on behalf of the account owner.(Party code)</u>	
<u>4</u>	<u>Safekeeping account</u>	<u>CHAR(35)</u>	<u>Securities account number of the T2S party</u>	
<u>5</u>	<u>ISIN</u>	<u>CHAR(12)</u>	<u>Securities code</u>	
<u>6</u>	<u>Row type</u>	<u>CHAR (1)</u>	<u>Indicates if the position displayed is detailed (D) or aggregated (A) or further gives information on the restriction type (I)</u>	
<u>7</u>	<u>Aggregation information</u>	<u>CHAR(4)</u>	<u>Indicates if the displayed position is available (AVAI), not available (NAVL) or aggregated (AGGR)</u>	<u>AVAI = restriction types in (‘Earmarked’, ‘Deliverable’)</u> <u>NAVL = restriction types in (‘Blocking’, ‘Reservation’)</u> <u>AGGR = AVAI+NAVL</u>
<u>8</u>	<u>Restriction processing type</u>	<u>CHAR(4)</u>	<u>Specifies a classification for the type of processing T2S shall apply for the restriction.</u>	<u>Ex: BLCK, RESE, EARM, AWAS, COSP, COLL</u>
<u>9</u>	<u>Restriction type</u>	<u>CHAR(4)</u>	<u>Specifies a code defined by the CSD to identify the restriction.</u>	<u>Ex: RES1</u>
<u>10</u>	<u>Restriction reference</u>	<u>CHAR(35)</u>	<u>Unique reference assigned by T2S when setting up a blocking or reservation restriction</u>	<u>Present only when row type column is not equal to ‘I’.</u> <u>Ex:RRF54321</u>
<u>11</u>	<u>Position</u>	<u>DECIMAL(x,n)</u>	<u>Quantity of securities in the restricted position<sup>6</sup></u>	<u>Present only when row type column is not equal to ‘I’.</u>

6 This field can be positive or negative. This approach has been selected for performance reasons. A long/short indicator column can be added if preferred.



<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				Formatting info:   <u>Left justified</u>   <u>Signed ('+' or '-' )</u>   <u>No leading zeros inserted</u>   <u>Maximum of 9 decimal digits</u>   <u>'.' will be used as decimal separator</u>   <u>Removal of non-significant decimals</u> e.g. +1000.123456789; +10000000.25; -12345
<u>12</u>	<u>Settlement type</u>	<u>CHAR(4)</u>	<u>Indicates if the securities settle in Units (UNIT) or Nominal (FAMT)</u>	<u>Present only when row type column is not equal to 'I'.</u>
<u>13</u>	<u>Information</u>	<u>CHAR (140)</u>	<u>Provides additional information on the sub-balance (description of the restriction type ID)</u>	<u>Present only when row type column is equal to 'I'.</u> Ex:” Restriction Type 01”
<u>14</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

A footer will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'F': for Footer</u>
<u>2</u>	<u>NumberOfRecords</u>	<u>NUMERIC(18)</u>	<u>Total number of data records in the file</u>	<u>Number: integer representation, 18 digits long</u>
<u>3</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

For delta reports where no activity has occurred on any of the accounts the file will be empty.

### **4.6.3.2 Statement of settled intra-position movements. semt.016**

A header will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'H': for Header</u>
<u>2</u>	<u>Page Number</u>	<u>NUMERIC(p)</u>	<u>Sequence number of the concerned message within the set of divided messages recurring to pagination</u>	
<u>3</u>	<u>Last Page Indicator</u>	<u>CHAR(5)</u>	<u>Indicator for last message within the set of divided messages recurring to pagination</u>	<u>Values:</u> <u>True (meaning 'Yes, it is the last message')</u> <u>False (meaning 'No, it is not the last message')</u>
<u>4</u>	<u>Statement Identification</u>	<u>CHAR(16)</u>	<u>Reference common to all pages of a statement.</u>	
<u>5</u>	<u>Statement Period From</u>	<u>DATETIME(26)</u> <u>)</u>	<u>Statement period start date and time.</u>	
<u>6</u>	<u>Statement Period To</u>	<u>DATETIME(26)</u> <u>)</u>	<u>Statement period end date and time.</u>	
<u>7</u>	<u>Statement Frequency</u>	<u>CHAR(4)</u>	<u>Frequency of the statement.</u>	<u>Values are extracted from the Attribute domain depending on the configuration performed by the T2S Operator; Proposed values:</u> <u>DAIL: daily</u> <u>WEEK: Weekly</u> <u>MONT: Monthly</u>
<u>8</u>	<u>Statement Update Type</u>	<u>CHAR(4)</u>	<u>Indicates whether the statement is complete or contains changes only.</u>	<u>Values:</u> <u>COMP: Complete - Statement is complete.</u> <u>DELT: Delta - Statement contains changes only.</u>
<u>9</u>	<u>Statement Activity Indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether there is activity or information update reported in the statement.</u>	<u>Values:</u> <u>True (meaning 'Yes')</u> <u>False (meaning 'No')</u>
<u>10</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report will contain the following information:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'B': for Body</u>
<u>2</u>	<u>Account owner BIC</u>	<u>CHAR(11)</u>	<u>Primary BIC of the T2S party owning the securities account.(Party code)</u>	
<u>3</u>	<u>Safekeeping account</u>	<u>CHAR(35)</u>	<u>Securities account number of the T2S party</u>	
<u>4</u>	<u>ISIN</u>	<u>CHAR(12)</u>	<u>Securities code</u>	
<u>5</u>	<u>Balance From</u>	<u>CHAR(4)</u>	<u>Sub-balance from which the securities were moved, expressed as an ISO20022 code (AWAS) or as proprietary code, ID part.</u>	<u>Either the restriction type AWAS (Balance of financial instruments that are freely available with no specific additional status) or a Proprietary Identification code, defined by the CSD: ex RES1</u>
<u>6</u>	<u>Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>7</u>	<u>Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	<u>Single value: 'RT' as the constant representing the Schema Name for 'Restriction Type' within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>8</u>	<u>Market Infrastructure Id</u>	<u>CHAR(16)</u>	<u>Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2- Securities.</u>	
<u>9</u>	<u>Settled Quantity</u>	<u>NUMERIC(14)</u>	<u>Quantity of financial instrument effectively settled.</u>	<u>Integer part of the Settled Quantity</u>
<u>10</u>	<u>Number of decimal digits for</u>	<u>NUMERIC(2)</u>	<u>Number of decimal digits for the Settled Quantity</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>Settled Quantity</u>			
<u>11</u>	<u>Previously Settled Quantity</u>	<u>NUMERIC(14)</u>	<u>Quantity of financial instrument previously settled</u>	<u>Integer part of the Previously Settled Quantity</u>
<u>12</u>	<u>Number of decimal digits for Previously Settled Quantity</u>	<u>NUMERIC(2)</u>	<u>Number of decimal digits for the Settled Quantity</u>	
<u>13</u>	<u>Remaining to be Settled Quantity</u>	<u>NUMERIC(14)</u>	<u>Quantity of financial instrument Remaining to be settled</u>	<u>Integer part of the Previously Settled Quantity</u>
<u>14</u>	<u>Number of decimal digits for remaining to be Settled Quantity</u>	<u>NUMERIC(2)</u>	<u>Number of decimal digits for remaining to settled Quantity</u>	
<u>15</u>	<u>Securities Sub Balance Id</u>	<u>CHAR (30)</u>	<u>Restriction Reference as assigned by T2S during the setup of a restriction</u>	
<u>16</u>	<u>Balance To</u>	<u>CHAR(4)</u>	<u>Balance to which the securities were moved</u>	<u>Either the restriction type AWAS (Balance of financial instruments that are freely available with no specific additional status) or a Proprietary Identification code, defined by the CSD: ex RES1</u>
<u>17</u>	<u>Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>18</u>	<u>Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	<u>Single value: 'RT' as the constant representing the Schema Name for 'Restriction Type' within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>19</u>	<u>Settlement Date</u>	<u>DATE(10)</u>	<u>Date at which the securities were moved.</u>	
<u>20</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

A footer will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'F': for Footer</u>
<u>2</u>	<u>NumberOfRecords</u>	<u>NUMERIC(18)</u>	<u>Total number of data records in the file</u>	<u>Number: integer representation, 18 digits long</u>
<u>3</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

For delta reports where no activity has occurred on any of the accounts the file will be empty.

#### **4.6.3.3 Statement of transactions. semt.017**

A header will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'H': for Header</u>
<u>2</u>	<u>Page Number</u>	<u>NUMERIC(5)</u>	<u>Sequence number of the concerned message within the set of divided messages recurring to pagination</u>	
<u>3</u>	<u>Last Page Indicator</u>	<u>CHAR(5)</u>	<u>Indicator for last message within the set of divided messages recurring to pagination</u>	<u>Values:</u> <u>True (meaning 'Yes, it is the last message')</u> <u>False (meaning 'No, it is not the last message')</u>
<u>4</u>	<u>Statement Identification</u>	<u>CHAR(16)</u>	<u>Reference common to all pages of a statement</u>	
<u>5</u>	<u>Statement Period from</u>	<u>DATETIME(26 )</u>	<u>Statement period start date and time.</u>	
<u>6</u>	<u>Statement Period To</u>	<u>DATETIME(26 )</u>	<u>Statement period end date and time.</u>	
<u>7</u>	<u>Statement Frequency</u>	<u>CHAR(4)</u>	<u>Frequency of the statement.</u>	<u>Values are extracted from the Attribute domain depending on the</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				configuration performed by the T2S Operator; Proposed values: <u>DAIL: daily</u> <u>WEEK: Weekly</u> <u>MONT: Monthly</u>
<u>8</u>	<u>Statement Update Type</u>	<u>CHAR(4)</u>	<u>Indicates whether the report is complete or contains changes only.</u>	<u>Values:</u> <u>COMP: Complete - Statement is complete.</u> <u>DELT: Delta - Statement contains changes only.</u>
<u>9</u>	<u>Statement Basis</u>	<u>CHAR(4)</u>	<u>Indicates whether the statement is complete or contains changes only</u>	<u>SETT: Settled - The statement is based on settled date positions to the knowledge of the sender at the time of the statement preparation.</u>
<u>10</u>	<u>Statement Activity Indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether there is activity or information update reported in the statement</u>	<u>Values:</u> <u>True (meaning 'Yes')</u> <u>False (meaning 'No')</u>
<u>11</u>	<u>Sub Account indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether the statement reports holdings at sub safekeeping account level</u>	<u>Values:</u> <u>True (meaning 'Yes')</u> <u>False (meaning 'No') – default value</u>
<u>12</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report details will contain the following information:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'B': for Body</u>
<u>2</u>	<u>Account Owner BIC</u>	<u>CHAR(11)</u>	<u>Primary BIC of the T2S party owning the securities account.(Party code)</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>3</u>	<u>Safekeeping account</u>	<u>CHAR(35)</u>	<u>Securities account number of the T2S party</u>	
<u>4</u>	<u>ISIN</u>	<u>CHAR(12)</u>	<u>Securities code</u>	
<u>5</u>	<u>Account Owner Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).</u>	<u>Reference assigned by the Account Owner if any, otherwise NONREF</u>
<u>6</u>	<u>Account Servicer Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account servicer.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>7</u>	<u>Market Infrastructure Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2- Securities.</u>	<u>This reference is mandatory</u>
<u>8</u>	<u>Processor Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>9</u>	<u>Pool Identification</u>	<u>CHAR(16)</u>	<u>Collective reference identifying a set of messages.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>10</u>	<u>Common Identification</u>	<u>CHAR(16)</u>	<u>Unique reference agreed upon by the two trade counterparties to identify the trade.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>11</u>	<u>Corporate Action Event Identification</u>	<u>CHAR(16)</u>	<u>Identification assigned by the account servicer to unambiguously identify a corporate action event.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>12</u>	<u>Transaction Activity Code</u>	<u>CHAR(4)</u>	<u>Specifies the type of activity to which this instruction relates.</u>	<u>In T2S, this code is always SETT.</u>
<u>13</u>	<u>ISO Transaction Code</u>	<u>CHAR(4)</u>	<u>Choice of type for the transaction reported. Identifies the type of securities transaction, as an ISO</u>	<u>This field is optional</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
			<u>20022 code.</u>	
<u>14</u>	<u>Securities Movement Type</u>	<u>CHAR(4)</u>	<u>Specifies if the movement on a securities account results from a deliver or a receive instruction.</u>	<u>Values DELI or RECE</u>
<u>15</u>	<u>Payment</u>	<u>CHAR(4)</u>	<u>Specifies how the transaction is to be settled, for example, against payment.</u>	<u>Values: FREE or APMT</u>
<u>16</u>	<u>Settlement Transaction Code NOMC</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer:</u> <ul style="list-style-type: none"><li><u>Conditions under which the order/trade is to be settled.</u></li></ul>	<u>This field is optional depending on the information contained in the instruction. Only possible values is: NOMC: enables the counterparties in a transaction to opt-out from any CAs transaction management arrangements.</u>
<u>17</u>	<u>Partial Settlement Indicator</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer:</u> <ul style="list-style-type: none"><li><u>Specifies whether partial settlement is allowed.</u></li></ul>	<u>This field is optional, depending on the information contained in the instruction.</u> <u>Possible values:</u> <u>NPAR, PARC, PARQ, PART</u>
<u>18</u>	<u>Posting Quantity integer part</u>	<u>NUMERIC(14)</u>	<u>Integer part for quantity of financial instrument (to be) posted to the safekeeping account. Expressed as units or face amount.</u>	
<u>19</u>	<u>Number of decimals for Posting Quantity</u>	<u>NUMERIC(2)</u>	<u>Number of decimals for the quantity of financial instrument (to be) posted to the safekeeping account. Expressed as units or face amount.</u>	
<u>20</u>	<u>Posting Amount Currency</u>	<u>CHAR(3)</u>	<u>Currency of the amount of money that is to be/was posted to the account:</u> <u>(active or historic currency code)</u>	<u>If posting amount is present, this field must be present</u>
<u>21</u>	<u>Posting Amount integer part</u>	<u>NUMERIC(14)</u>	<u>Integer part for Settled Settlement Amount: Settlement Instruction or Original Settlement Amount:</u>	



<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
			<u>Settlement Instruction minus Settled Settlement Amount: Settlement Instruction</u>	
22	<u>Number of decimals for Posting Amount</u>	<u>NUMERIC(2)</u>	<u>Decimal part for Settled Settlement Amount: Settlement Instruction or Original Settlement Amount: Settlement Instruction minus Settled Settlement Amount: Settlement Instruction</u>	
23	<u>Credit/Debit Indicator</u>	<u>CHAR(4)</u>	<u>Indicates whether the cash entry is credit or debit</u>	<u>If posting amount is present, this field must be present</u>  <u>Values: CRDT, DBIT.</u>
24	<u>Trade Date</u>	<u>DATE (10)</u>	<u>Specifies the date on which the trade was executed.</u>	
25	<u>Effective Settlement Date</u>	<u>DATETIME(26 )</u>	<u>Actual Settlement Date</u>	
26	<u>Intended Settlement Date</u>	<u>DATE (10)</u>	<u>The date at which the instruction becomes eligible to be submitted to settlement</u>	
27	<u>Delivering Depository BIC</u>	<u>CHAR(11)</u>	<u>First party in the settlement chain of delivering settlement parties</u>	
28	<u>Delivering Party 1 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the depository</u>	
29	<u>Delivering Party 1 Safekeeping Account</u>	<u>CHAR(35)</u>	<u>Delivering Party 1 Securities Account Number: Securities Account</u>	
30	<u>Delivering Party 1 Processing Identification</u>	<u>CHAR(16)</u>	<u>Specifies the reference meaningful to the T2S party that delivers the settlement quantity</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>31</u>	<u>Delivering Party 2 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the party 1.</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>32</u>	<u>Delivering Party 2 Proprietary Identification</u>	<u>CHAR(34)</u>	<u>Proprietary identification of the delivering party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>33</u>	<u>Delivering Party 2 Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>If Proprietary Identification is present, then Issuer is mandatory</u>
<u>34</u>	<u>Delivering Party 2 Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	
<u>35</u>	<u>Delivering Party 2 Name and Address</u>	<u>CHAR(140)</u>	<u>Name and address of the party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>36</u>	<u>Receiving Depository BIC</u>	<u>CHAR(11)</u>	<u>First party in the settlement chain of receiving settlement parties</u>	
<u>37</u>	<u>Receiving Party 1 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the depository</u>	
<u>38</u>	<u>Receiving Party 1 Safekeeping Account</u>	<u>CHAR(35)</u>	<u>Delivering Party 1 Securities Account Number: Securities Account</u>	
<u>39</u>	<u>Receiving Party 1 Processing Identification</u>	<u>CHAR(16)</u>	<u>Specifies the reference meaningful to the T2S party that receives the settlement quantity</u>	
<u>40</u>	<u>Receiving Party 2 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the party 1.</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>41</u>	<u>Receiving Party 2 Proprietary Identification</u>	<u>CHAR(34)</u>	<u>Proprietary identification of the Receiving party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
42	Receiving Party 2 Issuer	CHAR(4)	Entity that assigns the identification.	If Proprietary Identification is present, then Issuer is mandatory
43	Receiving Party 2 Scheme Name	CHAR(4)	Short textual description of the scheme.	
44	Receiving Party 2 Name and Address	CHAR(140)	Name and address of the party 2	If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.
45	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

A footer will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

For delta reports where no activity has occurred on any of the accounts the file will be empty.

#### **4.6.3.4 Statement of pending instructions. semt.018**

A header will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'H': for Header
2	Page Number	NUMERIC(5)	Sequence number of the concerned message within the set of divided messages recurring to pagination	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
3	<u>Last Page Indicator</u>	<u>CHAR(5)</u>	<u>Indicator for last message within the set of divided messages recurring to pagination</u>	<u>Values:</u> <u>True (meaning 'Yes, it is the last message')</u> <u>False (meaning 'No, it is not the last message')</u>
4	<u>Statement Identification</u>	<u>CHAR(16)</u>	<u>Reference common to all pages of a statement</u>	
5	<u>Statement Date and Time</u>	<u>DATETIME (26)</u>	<u>Timestamp reflecting date and time of the creation of the report</u>	
6	<u>Statement Frequency</u>	<u>CHAR(4)</u>	<u>Frecuency of the statement.</u>	<u>Values are extracted from the Attribute domain depending on the configuration performed by the T2S Operator; Proposed values:</u> <u>DAIL: daily</u> <u>WEEK: Weekly</u> <u>MONT: Monthly</u>
7	<u>Statement Update Type</u>	<u>CHAR(4)</u>	<u>Indicates whether the report is complete or contains changes only.</u>	<u>Values:</u> <u>COMP: Complete - Statement is complete.</u> <u>DELT: Delta - Statement contains changes only.</u>
8	<u>Statement Activity indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether there is activity or information update reported in the statement.</u>	<u>Values: True or False</u>
9	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report details will contain the following information:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'B': for Body</u>
2	<u>Account Owner</u>	<u>CHAR(11)</u>	<u>Primary BIC of the T2S party</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>BIC</u>		<u>owning the securities account.(Party code)</u>	
<u>3</u>	<u>Safekeeping account</u>	<u>CHAR(35)</u>	<u>Securities account number of the T2S party</u>	
<u>4</u>	<u>Account Owner Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).</u>	<u>Reference assigned by the Account Owner if any, otherwise NONREF</u>
<u>5</u>	<u>Account Servicer Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account servicer.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>6</u>	<u>Market Infrastructure Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2-Securities.</u>	<u>This reference is mandatory</u>
<u>7</u>	<u>Processor Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>8</u>	<u>Pool Identification</u>	<u>CHAR(16)</u>	<u>Collective reference identifying a set of messages.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>9</u>	<u>Common Identification</u>	<u>CHAR(16)</u>	<u>Unique reference agreed upon by the two trade counterparties to identify the trade.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>10</u>	<u>Corporate Action Event Identification</u>	<u>CHAR(16)</u>	<u>Identification assigned by the account servicer to unambiguously identify a corporate action event.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
<u>11</u>	<u>Transaction Activity Code</u>	<u>CHAR(4)</u>	<u>Specifies the type of activity to which this instruction relates.</u>	<u>In T2S, this code is always SETT.</u>
<u>12</u>	<u>ISO Transaction Code</u>	<u>CHAR(4)</u>	<u>Choice of type for the transaction reported. Identifies the type of</u>	<u>This field is optional</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
			<u>securities transaction, as an ISO 20022 code.</u>	
<u>13</u>	<u>Securities Movement Type</u>	<u>CHAR(4)</u>	<u>Specifies if the movement on a securities account results from a deliver or a receive instruction.</u>	<u>Values DELI or RECE</u>
<u>14</u>	<u>Payment</u>	<u>CHAR(4)</u>	<u>Specifies how the transaction is to be settled, for example, against payment.</u>	<u>Values: FREE or APMT</u>
<u>15</u>	<u>Hold Indicator</u>	<u>CHAR(1)</u>	<u>Hold Status</u>	<u>This field is optional depending on the information contained in the instruction.</u> <u>Values: T or F</u>
<u>16</u>	<u>Hold Indicator Reason Code 1</u>	<u>CHAR(4)</u>	<u>Reason Code of the hold Status</u>	<u>Values:</u> <u>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</u> <u>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</u> <u>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</u> <u>PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</u>
<u>17</u>	<u>Hold Indicator Additional information 1</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	<u>This field is optional depending on the information contained in the instruction.</u>
<u>18</u>	<u>Hold Indicator</u>	<u>CHAR(4)</u>	<u>Reason Code of the Hold Status</u>	<u>Values:</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>Reason Code 2</u>			<p><u>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</u></p> <p><u>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</u></p> <p><u>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</u></p> <p><u>PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</u></p>
<u>19</u>	<u>Hold Indicator Additional information 2</u>	<u>CHAR(210)</u>	<u>Specifies whether the transaction is on hold/blocked/frozen: additional reason information that cannot be provided in a structured field.</u>	
<u>20</u>	<u>Hold Indicator Reason Code 3</u>	<u>CHAR(4)</u>	<u>Reason Code of the Hold Status</u>	<p>Values:</p> <p><u>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</u></p> <p><u>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</u></p> <p><u>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</u></p> <p><u>PTYH: PartyHold - You or your party set the instruction in a</u></p>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				<u>hold/frozen/preadvice mode.</u>
<u>21</u>	<u>Hold Indicator Additional information 3</u>	<u>CHAR(210)</u>	<u>Specifies whether the transaction is on hold/blocked/frozen: additional reason information that cannot be provided in a structured field.</u>	
<u>22</u>	<u>Hold Indicator Reason Code 4</u>	<u>CHAR(4)</u>	<u>Reason Code of the Hold Status</u>	<u>Values: CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery. CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode. CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform. PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</u>
<u>23</u>	<u>Hold Indicator Additional information 4</u>	<u>CHAR(210)</u>	<u>Specifies whether the transaction is on hold/blocked/frozen: additional reason information that cannot be provided in a structured field.</u>	
<u>24</u>	<u>Settlement Transaction Code ADEA</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer: Conditions under which the order/trade is to be settled.</u>	<u>This field is optional depending on the information contained in the instruction. Only possible values is: ADEA: enables the counterparties to identify bilaterally accepted instructions that are to be accepted beyond the regular settlement deadline.</u>



<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>25</u>	<u>Settlement Transaction Code NOMC</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer:</u>  <u>  Conditions under which the order/trade is to be settled.</u>	<u>This field is optional depending on the information contained in the instruction. Only possible values is:</u>  <u>NOMC: enables the counterparties in a transaction to opt-out from any CAs transaction management arrangements.</u>
<u>26</u>	<u>Settlement Transaction Code TRAN</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer:</u>  <u>  Conditions under which the order/trade is to be settled.</u>	<u>This field is optional depending on the information contained in the instruction. Only possible values is:</u>  <u>TRAN: enables the counterparties to identify a transaction resulting from a transformation.</u>
<u>27</u>	<u>Partial Settlement Indicator</u>	<u>CHAR(4)</u>	<u>Parameters applied to the settlement of a security transfer:</u>  <u>  Specifies whether partial settlement is allowed.</u>	<u>This field is optional, depending on the information contained in the instruction.</u>  <u>Possible values:</u>  <u>NPAR, PARC, PARQ, PART</u>
<u>28</u>	<u>ISIN</u>	<u>CHAR(12)</u>	<u>Securities code</u>	
<u>29</u>	<u>Posting Quantity integer part</u>	<u>NUMERIC(14)</u>	<u>Integer part for quantity of financial instrument (to be) posted to the safekeeping account. Expressed as units or face amount.</u>	
<u>30</u>	<u>Number of decimals for Posting Quantity</u>	<u>NUMERIC(2)</u>	<u>Number of decimals for the quantity of financial instrument (to be) posted to the safekeeping account. Expressed as units or face amount.</u>	
<u>31</u>	<u>Posting Amount Currency</u>	<u>CHAR(3)</u>	<u>Currency of the amount of money that is to be/was posted to the account:</u>  <u>(active or historic currency code)</u>	<u>If posting amount is present, this field must be present</u>
<u>32</u>	<u>Posting Amount integer part</u>	<u>NUMERIC(14)</u>	<u>Integer part for Settled Settlement Amount: Settlement Instruction or</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
			<u>Original Settlement Amount: Settlement Instruction minus Settled Settlement Amount: Settlement Instruction</u>	
<u>33</u>	<u>Number of decimals for Posting Amount</u>	<u>NUMERIC(2)</u>	<u>Decimal part for Settled Settlement Amount: Settlement Instruction or Original Settlement Amount: Settlement Instruction minus Settled Settlement Amount: Settlement Instruction</u>	
<u>34</u>	<u>Credit/Debit Indicator</u>	<u>CHAR(4)</u>	<u>Indicates whether the cash entry is credit or debit</u>	<u>If posting amount is present, this field must be present</u>  <u>Values: CRDT, DBIT.</u>
<u>35</u>	<u>Trade Date</u>	<u>DATE (10)</u>	<u>Specifies the date on which the trade was executed.</u>	
<u>36</u>	<u>Intended Settlement Date</u>	<u>DATE (10)</u>	<u>The date at which the instruction becomes eligible to be submitted to settlement</u>	
<u>37</u>	<u>Delivering Depository BIC</u>	<u>CHAR(11)</u>	<u>First party in the settlement chain of delivering settlement parties</u>	
<u>38</u>	<u>Delivering Party 1 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the depository</u>	
<u>39</u>	<u>Delivering Party 1 Safekeeping Account</u>	<u>CHAR(35)</u>	<u>Delivering Party 1 Securities Account Number: Securities Account</u>	
<u>40</u>	<u>Delivering Party 1 Processing Identification</u>	<u>CHAR(16)</u>	<u>Specifies the reference meaningful to the T2S party that delivers the settlement quantity</u>	
<u>41</u>	<u>Delivering Party 2 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the party 1.</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				<u>NameAndAddress must exist.</u>
<u>42</u>	<u>Delivering Party 2 Proprietary Identification</u>	<u>CHAR(34)</u>	<u>Proprietary identification of the delivering party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>43</u>	<u>Delivering Party 2 Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>If Proprietary Identification is present, then Issuer is mandatory.</u>
<u>44</u>	<u>Delivering Party 2 Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	
<u>45</u>	<u>Delivering Party 2 Name and Address</u>	<u>CHAR(140)</u>	<u>Name and address of the party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>46</u>	<u>Receiving Depository BIC</u>	<u>CHAR(11)</u>	<u>First party in the settlement chain of receiving settlement parties</u>	
<u>47</u>	<u>Receiving Party 1 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the depository</u>	
<u>48</u>	<u>Receiving Party 1 Safekeeping Account</u>	<u>CHAR(35)</u>	<u>Delivering Party 1 Securities Account Number: Securities Account</u>	
<u>49</u>	<u>Receiving Party 1 Processing Identification</u>	<u>CHAR(16)</u>	<u>Specifies the reference meaningful to the T2S party that receives the settlement quantity</u>	
<u>50</u>	<u>Receiving Party 2 BIC</u>	<u>CHAR(11)</u>	<u>BIC of the party that, in a settlement chain interacts with the party 1.</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>51</u>	<u>Receiving Party 2 Proprietary Identification</u>	<u>CHAR(34)</u>	<u>Proprietary identification of the Receiving party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>52</u>	<u>Receiving Party</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>If Proprietary Identification is</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>2 Issuer</u>			<u>present, then Issuer is mandatory.</u>
<u>53</u>	<u>Receiving Party 2 Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	
<u>54</u>	<u>Receiving Party 2 Name and Address</u>	<u>CHAR(140)</u>	<u>Name and address of the party 2</u>	<u>If Party 2 exists then one of AnyBIC, ProprietaryIdentification or NameAndAddress must exist.</u>
<u>55</u>	<u>Match Status</u>	<u>CHAR(4)</u>	<u>Matching Status</u>	<u>Values: MACH or NMAT</u>
<u>56</u>	<u>Settlement Status</u>	<u>CHAR(4)</u>	<u>Settlement status</u>	<u>Always set to USET</u>
<u>57</u>	<u>Settlement Status Reason Code 1</u>	<u>CHAR(4)</u>	<u>Reason code for the Unsettled Status</u>	<u>Values as defined in the ISO report</u>
<u>58</u>	<u>Settlement Status Additional Information 1</u>	<u>CHAR(210)</u>	<u>Additional Information for the Unsettled Status</u>	
<u>59</u>	<u>Settlement Status Reason Code 2</u>	<u>CHAR(4)</u>	<u>Reason code for the Unsettled Status</u>	<u>Values as defined in the ISO report</u>
<u>60</u>	<u>Settlement Status Additional Information 2</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>61</u>	<u>Settlement Status Reason Code 3</u>	<u>CHAR(4)</u>	<u>Reason code for the Unsettled Status</u>	<u>Values as defined in the ISO report</u>
<u>62</u>	<u>Settlement Status Additional Information 3</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>63</u>	<u>Settlement Status Reason Code 4</u>	<u>CHAR(4)</u>	<u>Reason code for the Unsettled Status</u>	<u>Values as defined in the ISO report</u>
<u>64</u>	<u>Settlement Status Additional</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>Information 4</u>		<u>field.</u>	
<u>65</u>	<u>Settlement Status Reason Code 5</u>	<u>CHAR(4)</u>	<u>Reason code for the Unsettled Status</u>	<u>Values as defined in the ISO report</u>
<u>66</u>	<u>Settlement Status Additional Information 5</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>67</u>	<u>Instruction Processing Status</u>	<u>CHAR(4)</u>	<u>Processing Status of the Instruction</u>	<u>Values as defined in the ISO report</u>
<u>68</u>	<u>Instruction Processing Status Reason Code 1</u>	<u>CHAR(4)</u>	<u>Reason code for "Pending Cancellation" and "Cancelled" status</u>	<u>Values as defined in the ISO report</u>
<u>69</u>	<u>Additional Information for the Instruction Processing Status 1</u>	<u>CHAR(210)</u>	<u>Only for "Pending Cancellation" and "Cancelled" status</u>	
<u>70</u>	<u>Instruction Processing Status Reason Code 2</u>	<u>CHAR(4)</u>	<u>Reason code for "Pending Cancellation" and 'Cancelled' statuses</u>	<u>Values as defined in the ISO report</u>
<u>71</u>	<u>Additional Information for the Instruction Processing Status 2</u>	<u>CHAR(210)</u>	<u>Only for "Pending Cancellation" and "Cancelled" statuses</u>	
<u>72</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

A footer will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'F': for Footer</u>
2	<u>NumberOfRecords</u>	<u>NUMERIC(18)</u>	<u>Total number of data records in the file</u>	<u>Number: integer representation, 18 digits long</u>
3	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

For delta reports where no activity has occurred on any of the accounts the file will be empty.

#### **4.6.3.5 Statement of pending intra-position movements. semt.034**

A header will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values:</u> <u>'H': for Header</u>
2	<u>Page Number</u>	<u>NUMERIC(5)</u>	<u>Sequence number of the concerned message within the set of divided messages recurring to pagination</u>	
3	<u>Last Page Indicator</u>	<u>CHAR(5)</u>	<u>Indicator for last message within the set of divided messages recurring to pagination</u>	<u>Values:</u> <u>True (meaning 'Yes, it is the last message')</u> <u>False (meaning 'No, it is not the last message')</u>
4	<u>Statement number</u>	<u>CHAR(16)</u>	<u>Reference common to all pages of a statement</u>	
5	<u>Statement Date and Time</u>	<u>DATETIME (26)</u>	<u>Timestamp reflecting date and time of the creation of the report</u>	
6	<u>Statement Frequency</u>	<u>CHAR(4)</u>	<u>Frequency of the statement</u>	<u>Values are extracted from the Attribute domain depending on the configuration performed by the T2S Operator; Proposed values:</u> <u>DAIL: daily</u> <u>WEEK: Weekly</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
				<u>MONT: Monthly</u>
<u>7</u>	<u>Statement Update type</u>	<u>CHAR(4)</u>	<u>Indicates whether the report is complete or contains changes only.</u>	<u>Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.</u>
<u>8</u>	<u>Statement Activity indicator</u>	<u>CHAR(5)</u>	<u>Indicates whether there is activity or information update reported in the statement.</u>	<u>Values: True or False</u>
<u>9</u>	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report details will contain the following information:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>1</u>	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values: 'B': for Body</u>
<u>2</u>	<u>Account owner BIC</u>	<u>CHAR(11)</u>	<u>Primary BIC of the T2S party owning the securities account.(Party code)</u>	
<u>3</u>	<u>Account owner responsible party BIC</u>	<u>CHAR(11)</u>	<u>Actual value for the parent party code, derived from the System Entity associated with the Party</u>	
<u>4</u>	<u>Safekeeping account</u>	<u>CHAR(35)</u>	<u>Securities account number of the T2S party</u>	
<u>5</u>	<u>Processing Status</u>	<u>CHAR(4)</u>	<u>Processing Status</u>	<u>Values: ACKN: Acknowledge Accepted CANC: Cancelled</u>
<u>6</u>	<u>Cancelled Status reason code</u>	<u>CHAR(4)</u>	<u>Provides details on the Cancellation status of the transaction</u>	<u>Values as defined in the ISO report</u>
<u>7</u>	<u>Cancelled Status Additional</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured</u>	

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
	<u>Information</u>		<u>field.</u>	
<u>8</u>	<u>Settlement Status</u>	<u>CHAR(4)</u>	<u>Settlement Status</u>	<u>Single Values:</u> <u>USET: Unsettled</u>
<u>9</u>	<u>Settlement Status reason code 1</u>	<u>CHAR(4)</u>	<u>Provides details on the Settlement status of the transaction</u>	<u>Values as defined in the ISO report</u> <u>(NORE can be one of them)</u>
<u>10</u>	<u>Settlement Status Additional Information 1</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>11</u>	<u>Settlement Status reason code 2</u>	<u>CHAR(4)</u>	<u>Provides details on the Settlement status of the transaction</u>	<u>Values as defined in the ISO report</u>
<u>12</u>	<u>Settlement Status Additional Information 2</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>13</u>	<u>Settlement Status reason code 3</u>	<u>CHAR(4)</u>	<u>Provides details on the Settlement status of the transaction</u>	<u>Values as defined in the ISO report</u>
<u>14</u>	<u>Settlement Status Additional Information 3</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>15</u>	<u>Settlement Status reason code 4</u>	<u>CHAR(4)</u>	<u>Provides details on the Settlement status of the transaction</u>	<u>Values as defined in the ISO report</u>
<u>16</u>	<u>Settlement Status Additional Information 4</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	
<u>17</u>	<u>Settlement Status reason code 5</u>	<u>CHAR(4)</u>	<u>Provides details on the Settlement status of the transaction</u>	<u>Values as defined in the ISO report</u>
<u>18</u>	<u>Settlement Status Additional Information 5</u>	<u>CHAR(210)</u>	<u>Additional reason information that cannot be provided in a structured field.</u>	



<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
19	<u>Account Owner Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).</u>	<u>Reference assigned by the Account Owner if any, otherwise NONREF</u>
20	<u>Account Servicer Transaction Identification</u>	<u>CHAR(16)</u>	<u>Unambiguous identification of the transaction as known by the account servicer.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
21	<u>Market Infrastructure Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of a transaction assigned by a market infrastructure other than a central securities depository, for example, Target2- Securities.</u>	
22	<u>Processor Transaction Identification</u>	<u>CHAR(16)</u>	<u>Identification of the transaction assigned by the processor of the instruction other than the account owner the account servicer and the market infrastructure.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
23	<u>Pool Identification</u>	<u>CHAR(16)</u>	<u>Collective reference identifying a set of messages.</u>	<u>The field is optional, depending on the information contained in the instruction</u>
24	<u>Balance From</u>	<u>CHAR(4)</u>	<u>Sub-balance from which the securities were moved, expressed as an ISO20022 code (AWAS) or as proprietary code, ID part.</u>	<u>Either the restriction type AWAS (Balance of financial instruments that are freely available with no specific additional status) or a Proprietary code, defined by the CSD: ex RES1</u>
25	<u>Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.</u>
26	<u>Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	<u>Single value: 'RT' as the constant representing the Schema Name for 'Restriction Type' within T2S. This element is mandatory if a Proprietary Code is given.</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
<u>27</u>	<u>Balance To</u>	<u>CHAR(4)</u>	<u>Sub-balance from which the securities were moved, expressed as an ISO20022 code (AWAS) or as proprietary code, ID part.</u>	<u>Either the restriction type AWAS (Balance of financial instruments that are freely available with no specific additional status) or a Proprietary code, defined by the CSD: ex RES1</u>
<u>28</u>	<u>Issuer</u>	<u>CHAR(4)</u>	<u>Entity that assigns the identification.</u>	<u>Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>29</u>	<u>Scheme Name</u>	<u>CHAR(4)</u>	<u>Short textual description of the scheme.</u>	<u>Single value: 'RT' as the constant representing the Schema Name for 'Restriction Type' within T2S. This element is mandatory if a Proprietary Code is given.</u>
<u>30</u>	<u>ISIN</u>	<u>CHAR(12)</u>	<u>Securities code</u>	
<u>31</u>	<u>Settlement Quantity</u>	<u>NUMERIC(14)</u>	<u>Quantity of financial instrument to be settled.</u>	<u>Integer part of the Settlement Quantity</u>
<u>32</u>	<u>Number of decimal digits For Settlement Quantity</u>	<u>NUMERIC(2)</u>	<u>Number of decimal digits for the Settlement Quantity</u>	
<u>33</u>	<u>Intended Settlement Date</u>	<u>DATE (10)</u>	<u>The date at which the instruction becomes eligible to be submitted to settlement</u>	
<u>34</u>	<u>Status Date</u>	<u>DATETIME (26)</u>	<u>Date and time at which the status was assigned</u>	
<u>35</u>	<u>Securities Sub Balance Id</u>	<u>CHAR (30)</u>	<u>Number identifying a lot constituting the sub-balance.</u>	<u>This field is optional, depends on the value of the instruction</u>

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
36	Priority	CHAR(4)	Specifies whether the transaction is to be executed with a high priority.	This field is optional, depends on the value of the instruction  Possible values:   '0001' – Reserved   '0002' – Top   '0003' – High   '0004' – Normal
37	Creation Date and Time	DATETIME (26)	Entry Date and Time of the intra position movement	
38	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

A footer will contain the following data:

<u>FLAT FILE COLUMN</u>	<u>COLUMN NAME</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>	<u>RULES</u>
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

For delta reports where no activity has occurred on any of the accounts the file will be empty.

#### Outcome/Decisions:

\* CRG on 21 December 2017: During a written procedure from 18 to 21 December 2017, the CRG agreed to recommend CR-672 for approval by the T2S Steering Level and implementation in the next update of the T2S scope-defining documents.

\* OMG on 4 January 2018: During a OMG written procedure from 22 December 2017 to 4 January 2018, the OMG members did not identify any operational impact.

\* Advisory Group on Market Infrastructures for Securities and Collateral (AMI-SeCo) on 25 January 2018: Following a written procedure from 18 to 25 January 2018, the AMI-SeCo was in favour of approving the Change Request.

\* CSD Steering Group on 26 January 2018: Following a written procedure from 19 to 26 January 2018, the CSG adopted the resolution to approve the Change Request.