

Usage Guideline

T2S_semt_044_001_01

T2S_semt_044_001_01

This document describes a usage guideline restricting the base message
DRAFT4semt.044.001.01. You can also consult this [information online](#).

Published by SR 2019 (T2S) and generated by [MyStandards](#).

04 March 2020

Table of Content	2
Message Functionality	3
About this document	4
Usage Guideline	5
Legal Notices	42

Message Functionality

Collection Description

T2S_semt_044_001_01 ([link](#))

Usage Guideline Description

T2S_semt_044_001_01 ([link](#))

The SecuritiesTransactionPenaltiesReport V01 message is sent by the Executing/Service Party to the instructing party to inform about the cash penalties:

- Newly computed cash penalties. For example, in case of a CSD, the information shall include the cash penalties that are either imposed or credited to all of its participants and the CSD itself; in case of a CSD participant, the information shall include the cash penalties that are either imposed or credited to the CSD participant itself.
- Modified penalties: to inform about the modifications occurred in existing cash penalties since the previous reporting.
- Aggregated amounts of cash penalties: to inform about the aggregated amounts of the cash penalties computed for the business days of a given period, for example the previous month.

Outline

The T2S_semt_044_001_01 message is composed of 4 building blocks

a - Report Pagination

Provides details on the page number of the report.

Usage: The pagination of the report is only allowed when agreed between the parties.

b - Report General Details

Provides general information on the report.

c - Account Servicer

Party that manages the sub-level account on behalf of the account owner, that is manages the registration and booking of entries on the account, calculates balances on the account and provides information about the account.

d - Penalty

Claims (penalties) in a currency and of a date reported for a given party.

If there are no penalties in a given currency for a party, this block will not be informed.

About this document

Legend

Abbreviation	Term	Description
X	Excluded	An optional field or element must not be populated.
I	Ignored	A field or element could be populated but is ignored by the receiver.
[x..y]	Multiplicity	A field or element multiplicity has changed.
FV	Fixed Value	A field or element must contain a given value.
T/C	Type / Code Change	A user-defined datatype replaces an existing simple datatype.
A	Element Added	A field or element has been added.

Header	Description
Index	Element reference
LvL	Element nesting in tree hierarchy
Name	Element name
XML Tag	Element XML tag
Mult	Element multiplicity
Type / Code	Element formatting
Rest	Restriction type
Additional details	Other restriction specifics

Type/Code Notation	Describes the Element	Examples
text{m,M}	minimum (m) and maximum (M) length	text{1,35}
text{L}	maximum (L) length, minimum length is 0	test{10}
m <= decimal <= M	minimum (m) and maximum (M) values	0.01 <= decimal <= 9999.99
fd = F, td = T	maximum fractional (F) and total (T) number of digits	fd = 2, td = 11
<<regular expression>>	regular expression pattern	[A-Z]{6,6}([A-Z0-9]{3,3}){0,1}

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	0	Securities Transaction Penalties Report V01 (DRAFT4semt.044.001.01)	<SctiesTxPnltiesRpt>				<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Use: The T2S platform sends out a SecuritiesTransactionPenaltiesReport to a CSD or directly connected T2S participant to provide information on cash penalties according to the following usages: - The Daily Penalty List reports the new cash penalties computed for the previous settlement day. The Daily Penalty List is sent on each settlement day. Specific message requirements: The message must be informed with "Frequency = DAIL" (daily) and "PenaltyListType= FWIS" (ForwardInitialSubmission) - The List of Modified Penalties reports the modifications occurred in cash penalties since the previous reporting, i.e. reports the updates performed on cash penalties detected for business days before the previous settlement day. The List of Modified Penalties is sent on each settlement day. Specific message requirements: The message is informed with "Frequency = DAIL" (daily) and "PenaltyListType= FWAM" (ForwardAmend) In this message usage the "RelatedTransaction" block will not inform the "TransactionDetails" block. - The Monthly Aggregated Amounts reports the aggregated amounts of the cash penalties computed for the settlement days of the previous month. The Monthly reporting of aggregated amounts is sent once a month. Specific message requirements: The message is informed with "Frequency = MNTH" (monthly) and "PenaltyListType" is not informed. In this message usage the "PenaltyDetails" block will not inform the "PenaltyStatus", the "CalculationData" and the "RelatedTransaction" blocks. <p>All the above reports are event driven. This message definition implements the coexistence rules. Some data types are restricted to ensure interoperability between ISO 15022 and 20022 users.</p>
	1	Report Pagination	<RptPgntn>	[0..1]		[1..1]	

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	2	Page Number	<PgNb>	[1..1]	text [0-9]{1,5}		Annotation: Notes - T2S-Use: Sequence number of the concerned message within the set of divided messages recurring to pagination.
	2	Last Page Indicator	<LastPgInd>	[1..1]	boolean		Annotation: Notes - T2S-Use: Indicator for last message within the set of divided messages recurring to pagination.
	1	Report General Details	<RptGnlDtls>	[1..1]			
	2	Report Identification	<RptId>	[1..1]	text{1,35}	T/C	Annotation: Notes - T2S-Use: The report id is sent in pull and push mode by T2S ----- Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'\+]([0-9a-zA-Z\-\?:\(\)\.,'\+]*([0-9a-zA-Z\-\?:\(\)\.,'\+])?)*
	2	Report Period	<RptPrd>	[0..1]	Choice		Annotation: Notes - T2S-Use: Date is informed for the Daily Penalty List. DateMonth is informed for the Monthly reporting of aggregated amounts. FromDateToDate is informed for the List of Modified Penalties.
	3	Date	<Dt>	[1..1]	date		Annotation: Notes - T2S-Use: Used for the Daily Penalty List (It is the business day for which the penalties reported were computed. I.e.: the detection date).
	3	Date Month	<DtMnth>	[1..1]	gYearMonth		Annotation: Notes - T2S-Use: Used for the Monthly reporting of aggregated amounts: month for whose penalties are aggregated.

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	3	From Date To Date	<FrDtToDt>	[1..1]			<p>Annotation: Notes</p> <p>- T2S-Use: Used for the List of Modified Penalties: This block informs about the period that had penalties computed being subject to modifications (i.e. updates will relate to penalties with detection date the business days within this period /range).</p>
	4	From Date	<FrDt>	[1..1]	date		<p>Annotation: Notes</p> <p>- T2S-Use: Start date of the range. Depending on whether the appeal period of penalties of last month has finished or not, it can be:</p> <ul style="list-style-type: none"> - Either the first business day of previous month (in case the appeal period for previous month has not finished yet); - Or the first business day of the current month (in case the appeal period for previous month has finished).
	4	To Date	<ToDt>	[1..1]	date		<p>Annotation: Notes</p> <p>- T2S-Use: Always two business days before the recalculation process and its List of Modified Penalties report is created by T2S</p>
	2	Frequency	<Frqcy>	[0..1]	Choice	[1..1]	
	3	Code	<Cd>	[1..1]	text		<p>Annotation: Notes</p> <p>- T2S-Use: Four character code that indicates the frequency of the generation of the report. Possible values are: 'DAIL': The report is generated every business day. It is used for the Daily Penalty List as well as the List of Modified Penalties. 'MNTH': The report is generated once a month. It is used for the Monthly Aggregated Amounts of penalties from previous month.</p>
	4	Monthly			MNTH		
	4	Daily			DAIL		

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	2	Penalty List Type	<PnltyListTp>	[0..1]	Choice		<p>Annotation: Notes</p> <p>- T2S-Use: Informed only for the Daily Penalty List and the List of Modified Penalties (i.e. if Frequency is Daily). For the Monthly reporting of aggregated amount this block will not be informed (i.e. if the Frequency is Monthly, it is not informed).</p>
	3	Code	<Cd>	[1..1]	text		<p>Annotation: Notes</p> <p>- T2S-Use: Four character code that describes the usage of the message. Possible values are: 'FWIS': This code is used for the Daily Penalty List. The message is used to report a Daily Penalty List created for the first time (i.e. the penalty list contains only new detected penalties). 'FWAM': This code is used for the List of Modified Penalties. The message is used to report a penalty list that has been amended (i.e. the penalty list contains only updated and/or removed penalties that have already been previously reported in a FWIS Penalty List).</p>
	4	Forward Amend			FWAM		
	4	Forward Initial Submission			FWIS		
	2	Activity Indicator	<ActvtyInd>	[1..1]	boolean		<p>Annotation: Notes</p> <p>- T2S-Use: It is used to inform if the message contains records or not. E.g. if no new penalty is computed for a given day, the CSD will get from T2S a Daily Penalty List message with activity No E.g. if no penalty has been recalculated, then the CSD will get from T2S a List of Modified Penalties message with activity No</p>
	1	Account Servicer	<AcctSvcr>	[1..1]			

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	2	Identification	<Id>	[1..1]	Choice		Annotation: Notes - T2S-Mapping: CSD of the Applicable Party: Applicable Party - T2S-Use: CSD of the participant(s) whose penalties or monthly aggregated amounts are reported in this message
	3	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Use: BIC of the Party that manages the account on behalf of the party account owner. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	1	Penalty	<Pnlty>	[0..*]			
	2	Currency	<Ccy>	[1..1]	text [A-Z]{3,3}		Annotation: Notes - T2S-Mapping: Currency: Penalty - T2S-Use: Currency of the penalties reported in this block.
	2	Date	<Dt>	[0..1]	Choice		
	3	Date	<Dt>	[1..1]	date		Annotation: Notes - T2S-Mapping: Detection Date: Penalty. - T2S-Use: Detection date of the penalty. I.e. -The date on which the instruction matched for LMFPs. -The date on which an instruction failed to settle in T2S for SEFPs. This date is not updated upon re-calculation of the penalty. T2S will inform (provide this date) in the Daily Penalty List and in the List of Modified Penalties. T2S will not inform this date in the Monthly Aggregated Amounts of penalties from previous month.
	2	Party Identification	<PtyId>	[1..1]			

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	3	Identification	<Id>	[1..1]			
	4	Identification	<Id>	[1..1]	Choice		<p>Annotation: Notes</p> <p>- T2S-Use: -For the Daily Penalty List and the List of Modified Penalties: BIC of the party reported as party imposed with the penalties reported or party credited with the penalty(ies). I.e. Party reported as the failing or non-failing participant of the relevant penalty.</p> <p>-->For SEFPs: The failing party will be the account owner of the securities account of the underlying settlement instruction for which the SEFP is computed, whereas the non-failing party will be the securities account owner of the counterpart's settlement instruction. In external CSD settlements for which a SEFP is computed, T2S will consider the "External CSD" as the securities account owner of the relevant settlement instruction. Given that the participants of an "External CSD" are not known by T2S (i.e. they are not T2S parties), T2S shall consider the "External CSD" as the securities account owner of the relevant settlement instruction.</p> <p>-->For LMFPs: In case of instructions to be matched in T2S, the failing party will be the securities account owner of the underlying settlement instruction for which the penalty is computed, whereas the non-failing party will be the securities account owner of the counterpart's settlement instruction. In case of already matched instructions, the instructing party of the underlying already matched instruction will be both the failing and the non-failing party.</p> <p>-For the Monthly Aggregated Amounts: BIC of the party reported as the party to either pay or receive a net amount versus (to/from) the relevant counterparty</p>

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	5	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Mapping: Party BIC: Applicable Party: Applicable Party - T2S-Use: Primary BIC of the T2S party owning the securities account. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	3	Type	<Tp>	[0..1]	Choice	[1..1]	

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	4	Code	<Cd>	[1..1]	text{1,4}	T/C	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Party Type Code: Applicable Party CCP flag: Applicable Party. - T2S-Use: Four character code that indicates the Party Type of the Party according to T2S Static Data. Possible values are: <ul style="list-style-type: none"> - 'NCSD' is provided when the CSD itself is the failing or non failing party of the penalty/claim. This is used to differentiate between the CSD and the CSD as participant of itself. It is needed because the AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party. Consequently, without this additional identification, it wont be possible to distinguish between a CSD and the CSD as participant of itself. - 'CCPA' is provided when the failing or non failing party of the penalty/claim is a CCP; i.e. In T2S this is done by checking if the party has a BIC in the T2S list of CCPs (list of BICs). - 'CSDP' is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant. - 'EXTE' is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S. <p>----- Type Changed: One of the following code values must be used: NCSD (NationalCentralSecuritiesDepository) CCPA (CentralCounterparty) CSDP (CSDParticipant) EXTE (ExternalCSD)</p>
	5	National Central Securities Depository			NCSD		
	5	Central Counterparty			CCPA		
	5	CSD Participant			CSDP		
	5	External CSD			EXTE		
	2	Penalty Per Counterparty	<PnltyPerCtrPty>	[0..*]		[1..*]	

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	3	Account Servicer	<AcctSvcr>	[0..1]		[1..1]	Annotation: Notes - T2S-Use: CSD of the counterparty of the penalties/monthly aggregated amounts reported in this block of the message.
	4	Identification	<Id>	[1..1]	Choice		
	5	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Mapping: Party BIC: CSD of the Applicable Party: Applicable Party. - T2S-Use: BIC of the Party that manages the account on behalf of the counterparty account owner. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	3	Party Identification	<PtyId>	[1..1]			Annotation: Notes - T2S-Use: Counterparty of the penalties/monthly aggregated amount reported in this block of the message. I.e.: -For the Daily Penalty List and the List of Modified Penalties: All the penalties reported in this block have the same counterparty (i.e. the non-failing participant if the party is the failing party or the failing participant if the party is the non-failing party). -For the Monthly Aggregated Amounts: The monthly aggregated amount reported in this block have the same counterparty (i.e. the non-failing participant if the party is the failing party or the failing participant if the party is the non-failing party).
	4	Identification	<Id>	[1..1]			
	5	Identification	<Id>	[1..1]	Choice		

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	6	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Mapping: Party BIC: Counterparty: Applicable Party. - T2S-Use: Primary BIC of the T2S party owning the counterparty securities account. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	4	Type	<Tp>	[0..1]	Choice	[1..1]	

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	5	Code	<Cd>	[1..1]	text{1,4}	T/C	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Party Type Code: Applicable Party. CCP flag: Applicable Party. - T2S-Use: Four character code that indicates the Party Type of the Counterparty according to T2S Static Data. Possible values are: <ul style="list-style-type: none"> - 'NCSD' is provided when the CSD itself is the failing or non failing party of the penalty/claim. This is used to differentiate between the CSD and the CSD as participant of itself. It is needed because the AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party. Consequently, without this additional identification, it won't be possible to distinguish between a CSD and the CSD as participant of itself. - 'CCPA' is provided when the failing or non failing party of the penalty/claim is a CCP; i.e. In T2S this is done by checking if the party has a BIC in the T2S list of CCPs (list of BICs). - 'CSDP' is provided when the failing or non failing party of the penalty/claim is neither a CoSD nor a CCP and its party type is CSD Participant. - 'EXTE' is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S <p>----- Type Changed: One of the following code values must be used: NCSD (NationalCentralSecuritiesDepository) CCPA (CentralCounterparty) CSDP (CSDParticipant) EXTE (ExternalCSD)</p>
	6	National Central Securities Depository			NCSD		
	6	Central Counterparty			CCPA		
	6	CSD Participant			CSDP		
	6	External CSD			EXTE		
	3	Aggregated Net Amount	<AggtdNetAmt>	[1..1]			

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	4	Amount	<Amt>	[1..1]	0 <= decimal td = 18 fd = 5	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Net Amount: Daily net for a party vs counterparty. Net amount: Monthly net for a party vs counterparty. Currency: Daily net for a party vs counterparty. Currency: Monthly net for a party vs counterparty.</p> <p>- T2S-Use: Daily or monthly bilateral net amount between party and counterparty.</p> <p>-For the Daily Penalty List: Daily bilateral net amount (per T2S party and counterparty). I.e.: The net amount of all the penalties reported for the given business day in the related currency for the relevant party and counterparty.</p> <p>-For the List of Modified Penalties: Daily bilateral net amount (per T2S party and counterparty). I.e.: The updated net amount of penalties for the given business day in the related currency for the relevant party and counterparty, after the modifications in the penalties reported.</p> <p>-For the Monthly Aggregated Amounts: The monthly aggregated net amount of all the active penalties computed for the business days of the previous month, in the related currency for the relevant party and counterparty.</p> <p>----- Type Changed: 0 <= decimal td = 14 fd = 5</p>
	5	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	4	Credit Debit	<CdtDbt>	[0..1]	text		<p>Annotation: Notes</p> <p>- T2S-Mapping: Credit / Debit Indicator: Daily net for a party vs counterparty. Credit / Debit Indicator: Monthly net for a party vs counterparty.</p> <p>- T2S-Use: It indicates whether the Aggregated Net Amount (daily or monthly) is due or to be received by the participant. Possible values are:</p> <p>- 'DBIT' when the participant is imposed with the Aggregated Net Amount. - 'CRDT' when the participant is entitled to receive the Aggregated Net Amount.</p> <p>Not present if the Net amount is zero.</p>
	5	Credit			CRDT		
	5	Debit			DBIT		
	3	Penalty Details	<PnltyDtls>	[0..*]		[1..*]	
	4	Identification	<Id>	[1..1]			
	5	Market Infrastructure Identification	<MktInfrstrctrId>	[1..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Technical ID (CHAR 35): Penalty. - T2S-Use: Reference assigned by the market infrastructure (i.e. T2S) to the penalty and that is common for both the failing and the non-failing participant.</p> <p>The common Id provided by T2S will have a length of 15 digits, built as follows: YYMMDDGGGGGGGGGG</p> <p>Y Year M Month D Day G Sequential number, upper limit being 999,999,999</p> <p>----- Type Changed: text{1,16} ([0-9a-zA-Z\-\?\:\(\)\.\, '\+]([0-9a-zA-Z\-\?\:\(\)\.\, '\+])*([0-9a-zA-Z\-\?\:\(\)\.\, '\+])?)*</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	5	Identification	<Id>	[0..1]	text{1,35}	[1..1] T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Technical ID (CHAR 35): Applicable party.</p> <p>- T2S-Use: Reference assigned by the market infrastructure to the penalty and that is the individual identification of the penalty for the relevant account owner (i.e. either for the failing participant or for the non failing participant).</p> <p>The Individual ID, will be built by T2S by adding at the beginning of the Common ID an “F” or an “N” as prefix (“F” for the Failing if the Penalty is a Debit for the Party; “N” for the Non-failing if the Penalty is a Credit for the Party).</p> <p>This reference will not change during the lifecycle of the Penalty (hence, in case there is a later Switch of the Failing and Non-Failing Parties, the “F” or the “N” are not updated)</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'+]([0-9a-zA-Z\-\?:\(\)\.,'+])*([0-9a-zA-Z\-\?:\(\)\.,'+])?)*</p>
	5	Reallocation Identification	<RallcnId>	[0..1]			
	6	Market Infrastructure Identification	<MktlnfrstrctrId>	[1..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: New penalty after reallocation (CHAR 35): Penalty</p> <p>- T2S-Use: Only if the penalty has been re-allocated. It is the Common Reference of either the penalty from which the reported penalty was re-allocated or the penalty to which the reported penalty has been re-allocated.</p> <p>Not informed for the Daily Cash Penalty List.</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'+]([0-9a-zA-Z\-\?:\(\)\.,'+])*([0-9a-zA-Z\-\?:\(\)\.,'+])?)*</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	4	Type	<Tp>	[1..1]	text		<p>Annotation: Notes</p> <p>- T2S-Mapping: Type of Penalty: Penalty. - T2S-Use: Four character code that indicates the type of penalty. Possible values are:</p> <p>'SEFP' - Settlement Fail Penalty. 'LMFP' - Late Matching Fail Penalty.</p>
	5	Late Matching Failed Penalty			LMFP		
	5	Settlement Failed Penalty			SEFP		
	4	Status	<Sts>	[0..1]			<p>Annotation: Notes</p> <p>- T2S-Use: Informed for the Daily Penalty List and the List of Modified Penalties (i.e. if the Frequency is Daily). For the Monthly Aggregated Amounts this block will not be informed because it only reports Active -ACTV- Penalties (i.e. if the Frequency is Monthly, it is not informed).</p>
	5	Status	<Sts>	[1..1]	Choice		
	6	Code	<Cd>	[1..1]	text		<p>Annotation: Notes</p> <p>- T2S-Mapping: Status: Penalty. - T2S-Use: Four character code that indicates the status of penalty. Possible values are: - 'ACTV' - The penalty has been computed and is active for the parties. - 'REMO' - The penalty has been removed.</p>
	7	Active			ACTV		
	7	Removed			REMO		
	5	Reason	<Rsn>	[0..*]			
	6	Reason	<Rsn>	[1..1]	Choice		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Code	<Cd>	[1..1]	text		<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Reason: Penalty - T2S-Use: Four character code that indicates the reason of the status. <p>Possible values are:</p> <ul style="list-style-type: none"> - 'UPDT' - Active penalty that has been updated. - 'RALO' - Active or Removed penalty has been re-allocated. - 'SWIC' - Active penalty has been swicthed (the failing and the non-failing participant have been swaped by the CSD) - 'INSO' - Penalty was removed because insolvency proceedings are opened against the failing participant - 'SESU' - Penalty was removed because of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements - 'SUSP' - Penalty was removed because of ISIN suspension from trading - 'SEMP' - Penalty was removed because the settlement instructions involved cash settlement outside the securities settlement system operated by the CSD if, on the respective day, the relevant payment system is closed for settlement - 'TECH' - Penalty was removed because there were thecnical impossibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure components, a cyber-attack, network problems - 'OTHR' - Removed Penalty due to a non standard reason by the CSD.
	8	Other			OTHR		
	8	Reallocated			RALO		
	8	Settlement On Multiple Platforms			SEMP		
	8	Switch			SWIC		
	8	Update			UPDT		
	8	Insolvency			INSO		
	8	Settlement Suspended			SESU		
	8	Technical Impossibilities			TECH		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	8	Trading Suspended			SUSP		
	6	Additional Status Reason	<AddtlStsRsn>	[0..1]	text{1,210}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Description text for removal or switch: Penalty - T2S-Use: It indicates the additional description of the reason why the penalty has been either Removed with Reason OTHR, or Switched.</p> <p>-----</p> <p>Type Changed: text{1,210} [0-9a-zA-Z/\-?:\(\)\.\n\r,''+]{1,210}</p>
	4	Computed Amount	<CmptdAmt>	[1..1]			
	5	Amount	<Amt>	[1..1]	0 <= decimal td = 18 fd = 5	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Amount: Penalty. Currency: Penalty. - T2S-Use: Amount computed for the penalty and its corresponding currency.</p> <p>-----</p> <p>Type Changed: 0 <= decimal td = 14 fd = 5</p>
	6	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	5	Credit Debit	<CdtDbt>	[0..1]	text	[1..1]	<p>Annotation: Notes</p> <p>- T2S-Mapping: Credit / Debit Indicator: Applicable Party. - T2S-Use: It indicates whether the amount of the penalty is due or to be received by the participant .</p> <p>- 'DBIT' when the participant is imposed with the amount of the penalty - 'CRDT' when the participant is entitled to receive the amount of the penalty.</p>
	6	Credit			CRDT		
	6	Debit			DBIT		

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	4	Calculation Method	<ClctnMtd>	[0..1]	text	[1..1]	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Calculation Method: Penalty. - T2S-Use: Four character code that indicates the calculation rule used to compute the penalty. Possible values are: <ul style="list-style-type: none"> - 'SECU' - The Penalty is based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type. - 'MIXE' - The Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency. - 'CASH' - Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency - 'BOTH' - Penalty is the sum of SECU and CASH. I.e. the sum of: <ul style="list-style-type: none"> - The penalty based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type (method for SECU); and - The penalty based on the amount of cash failed to be delivered and the discount rate of the currency (method for CASH)
	5	Both			BOTH		
	5	Cash			CASH		
	5	Mixed			MIXE		
	5	Securities			SECU		
	4	Number Of Days	<NbOfDays>	[0..1]	decimal td = 18 fd = 0	[1..1]	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Number of business days: Penalty. - T2S-Use: It indicates the number of days the penalty is applicable to. <p>In case of SEFPs it is always 1, in case of LMFPs it is the number of business days when the penalty applies.</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	4	Calculation Data	<ClctnData>	[0..*]			<p>Annotation: Notes</p> <p>- T2S-Use: Informed for the Daily Penalty List and the List of Modified Penalties (i.e. if the Frequency is Daily). In both message usages: The message will contain several repetitions of the block in case "Number of days" > 1. Otherwise (i.e. if "Number of days" = 1) only one instance will be provided.</p> <p>Nevertheless, in the List of Modified Penalties, it is not informed if the status of the penalty is REMO.</p> <p>For the Monthly Aggregated Amounts this block will not be informed (i.e. if the Frequency is Monthly, it is not informed).</p>
	5	Date	<Dt>	[1..1]	date		<p>Annotation: Notes</p> <p>- T2S-Mapping: Business day: Sub-amount - T2S-Use: It indicates the business day of each sub-amount that forms a penalty</p>
	5	Missing Reference Data	<MssngRefData>	[0..1]	boolean		<p>Annotation: Notes</p> <p>- T2S-Mapping: Can be calculated: Sub-amount Can be calculated: Sub-amount (securities) Can be calculated: Sub-amount (cash)</p> <p>- T2S-Use: This information is only provided for penalties where there is missing reference data needed for the penalty calculation.</p>
	5	Financial Instrument Attributes	<FinInstrmAttrbts>	[1..1]			
	6	Identification	<Id>	[1..1]			
	7	ISIN	<ISIN>	[0..1]	text [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}	[1..1]	<p>Annotation: Notes</p> <p>- T2S-Mapping: Security: Sub-amount</p>

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	6	Subject To Penalties	<SbjtToPnlties>	[0..1]	boolean		Annotation: Notes - T2S-Mapping: Security subject to penalties flag: Sub-amount - T2S-Use: It indicates whether the security is subject to penalties on this business day or not. When not informed, it will mean TRUE (i.e the security is subject to penalties).
	6	Classification Type	<ClssfctnTp>	[0..1]	Choice		
	7	Alternate Classification	<AltrnClssfctn>	[1..1]			
	8	Identification	<Id>	[1..1]	text{1,35}	T/C	Annotation: Notes - T2S-Mapping: Penalty Reference Data for Securities: Sub-amount. - T2S-Use: Mapping between the Type of Financial Instrument. Possible values are: SHRS SOVR DEBT SECU ETFS UCIT MMKT EMAL OTHR ----- Type Changed: text [a-zA-Z0-9]{4}

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Liquidity	<Lqdy>	[0..1]	boolean		<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Penalty Reference Data for Securities: Sub-amount. - T2S-Use: Only provided if: <ul style="list-style-type: none"> - The Security is Subject to penalties - The Financial Instrument Type of the security (Classification type) is "SHRS", and - The Calculation method code is SECU or BOTH. <p>Possible values are: 'TRUE' – The financial instrument (shares) is liquid and this is relevant for the calculation of the penalty. 'FALSE' – The financial instrument (shares) is illiquid and this is relevant for the calculation of the penalty.</p>
	6	Foreign Exchange Data	<FXData>	[0..*]		[0..2]	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Euro Foreign Exchange Rate: Sub-amount (securities) Euro Foreign Exchange Rate (Pivot): Sub-amount (securities). - T2S-Use: Used when either the currency of price of the security (for securities in UNITS) or the currency of the security (for securities in FAMT) is different from the currency in which the penalty has to be computed. In case none of the two currencies is EUR, T2S shall first perform the exchange conversion to Euro and then to the currency of the penalty; consequently two Euro foreign exchanges would be reported.
	7	Exchange Rate	<XchgRate>	[1..1]	decimal td = 11 fd = 10		
	7	Unit Currency	<UnitCcy>	[0..1]	text [A-Z]{3,3}	[1..1]	<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: - T2S-Use: Currency in which the rate of exchange is expressed in a currency exchange. It is always EUR.

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	7	Quoted Currency	<QtdCcy>	[0..1]	text [A-Z]{3,3}	[1..1]	<p>Annotation: Notes</p> <p>- T2S-Use: Currency into which the base currency is converted, in a currency exchange.</p> <p>- If there is only one FX conversion: It is the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT.</p> <p>- If there are two FX conversions, two FX are provided:</p> <ul style="list-style-type: none"> - In the First FX: The quoted currency is either the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT. - In the Second FX: The quoted currency is the currency of the penalty: For the time being, it is always DKK.
	6	Securities Penalty Rate	<SctiesPnltyRate	[0..1]			
		Data	Data>				
	7	Market Identification	<Mktld>	[0..1]	Choice		
	8	Market Identifier Code	<MktldrCd>	[1..1]	text [A-Z0-9]{4,4}		<p>Annotation: Notes</p> <p>- T2S-Mapping: Common MIC: Sub-amount (securities).</p> <p>- T2S-Use: Place of Trade of the underlying transaction, i.e. when the two underlying matched settlement instructions have informed the same MIC in their Place of Trade.</p> <p>If the MIC informed in each settlement instrutcion differs, the value infomed will be "empty".</p>

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	7	SME Growth Market	<SMEGrwthMkt>	[0..1]	boolean		<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: SME Growth Market Flag: Sub-amount (securities). - T2S-Use: Only provided if: <ul style="list-style-type: none"> - The Security is Subject to penalties - The Financial Instrument Type of the security (Classification type) is different from "SOVR", and - The Calculation method code is SECU or BOTH. <p>Possible values are: 'TRUE' – The instructions were traded on a SME Growth Market and this is relevant for the calculation of the penalty. 'FALSE' – The instructions were not traded on a SME Growth Market and this is relevant for the calculation of the penalty.</p>
	7	Rate	<Rate>	[1..1]	decimal td = 11 fd = 10		<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Penalty Reference Data for Securities: Sub-amount. - T2S-Use: Securities Penalty Rate applicable for the Asset Type, used when the calculation method code of the penalty is SECU or BOTH.
	5	Discount Rate	<DscntRate>	[0..1]	Choice		
	6	Rate	<Rate>	[1..1]	decimal td = 11 fd = 10		<p>Annotation: Notes</p> <ul style="list-style-type: none"> - T2S-Mapping: Cash Discount Penalty Rate: Sub-amount (cash). Cash Discount Penalty Rate: Sub-amount (securities). - T2S-Use: It is the discount rate of the relevant currency for the business date. It is provided if the Security is subject to penalties and if the Calculation Method code is CASH, MIXE or BOTH.

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	5	Sub Amount Penalty Breakdown	<SubAmtPnltyBrk dwn>	[0..*]		[0..2]	<p>Annotation: Notes</p> <p>- T2S-Use: Provided only in the following cases:</p> <p>- Case 1: the number of days of the penalty is more than one ("number of days >1"). I.e.This occurs in case of LMFPs applying to more than one day (because the instruction was matched more than one day after its ISD). In this case, the amount for the penalty will be the sum of all the sub-amounts (in other words, there are several sub-amounts that compose the penalty total amount);</p> <p>- Case 2: the Calculation method is BOTH".</p>
	6	Amount	<Amt>	[1..1]	0 <= decimal td = 18 fd = 5	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: For case 1: Amount: Sub-amount. For case 2: Amount: Sub-amount (securities) and Amount: Sub-amount (cash)</p> <p>- T2S-Use: Provided only in the following cases:</p> <p>- Case 1: the number of days of the penalty is more than one ("number of days >1"). I.e.This occurs in case of LMFPs applying to more than one day (because the instruction was matched more than one day after its ISD). In this case, the amount for the penalty will be the sum of all the sub-amounts (in other words, there are several sub-amounts that compose the penalty total amount);</p> <p>- Case 2: the Calculation Method is BOTH".</p> <p>Therefore, it is the Sub-amount of: Case 1- The penalty related/applicable to the single day / date informed at the beginning of the calculation data; Case 2- The amount for the securities and for the cash side.</p> <p>----- Type Changed: 0 <= decimal td = 14 fd = 5</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	6	Type	<Tp>	[0..1]	text		<p>Annotation: Notes</p> <p>- T2S-Mapping: Amount: Sub-amount (securities) Amount: Sub-amount (cash) - T2S-Use: Provided only if the Calculation method is BOTH (i.e. for case 2 defined for the Sub-Amount Penalty Breakdown). It indicates if the sub-amount is for securities (amount based on the quantity of securities failed to be delivered and security penalty rate of the Asset type) or for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency).</p>
	7	Cash			CASH		
	7	Securities			SECU		
	4	Related Transaction	<RltdTx>	[0..1]			<p>Annotation: Notes</p> <p>- T2S-Use: Informed for the Daily Penalty List and the List of Modified Penalties (i.e. if the Frequency is Daily). For the Monthly Aggregated Amounts this block will not be informed (i.e. if the Frequency is Monthly, it is not informed).</p>
	5	Reference	<Ref>	[1..1]			
	6	Account Owner Transaction Identification	<AcctOwnrTxId>	[1..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Account Owner Reference: Settlement Instruction - T2S-Use: Reference assigned by the account owner to the settlement instruction if any, NONREF otherwise.</p> <p>----- Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,\'+]([0-9a-zA-Z\-\?:\(\)\.,\'+])*([0-9a-zA-Z\-\?:\(\)\.,\'+])?)*</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Restr	Additional details
	6	Account Servicer Transaction Identification	<AcctSvcrTxId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Account Servicer Reference: Settlement Instruction - T2S-Use: Reference assigned by the Account Servicer to the settlement instruction, if any.</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.\,\' +]([0-9a-zA-Z\-\?:\(\)\.\,\' +]*([0-9a-zA-Z\-\?:\(\)\.\,\' +])?)*</p>
	6	Market Infrastructure Transaction Identification	<MktInfrstrctrTxId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Settlement Instruction Technical Identifier: Settlement Instruction - T2S-Use: T2S settlement instruction identification</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.\,\' +]([0-9a-zA-Z\-\?:\(\)\.\,\' +]*([0-9a-zA-Z\-\?:\(\)\.\,\' +])?)*</p>
	6	Processor Transaction Identification	<PrcrTxId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Third Party Reference: Settlement Instruction - T2S-Use: Reference assigned by the Third Party, if any.</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.\,\' +]([0-9a-zA-Z\-\?:\(\)\.\,\' +]*([0-9a-zA-Z\-\?:\(\)\.\,\' +])?)*</p>

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Common Identification	<CmonId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Common Reference: Settlement Instruction - T2S-Use: Reference provided by the T2S Actor when the LCMM Instruction is already matched or in order to facilitate the matching within T2S.</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'+]([0-9a-zA-Z\-\?:\(\)\.,'+])*(/[0-9a-zA-Z\-\?:\(\)\.,'+])?)*</p>
	6	Corporate Action Event Identification	<CorpActnEvtId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: Corporate Action Event Identification: Settlement Instruction - T2S-Use: Identification assigned by the account servicer to unambiguously identify a corporate action event</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'+]([0-9a-zA-Z\-\?:\(\)\.,'+])*(/[0-9a-zA-Z\-\?:\(\)\.,'+])?)*</p>
	6	Related Transaction Identification	<RltdTxId>	[0..1]	text{1,35}	T/C	<p>Annotation: Notes</p> <p>- T2S-Mapping: T2S Matching Reference: Matching Object - T2S-Use: Reference provided by T2S when the instruction is matched.</p> <p>-----</p> <p>Type Changed: text{1,16} ([0-9a-zA-Z\-\?:\(\)\.,'+]([0-9a-zA-Z\-\?:\(\)\.,'+])*(/[0-9a-zA-Z\-\?:\(\)\.,'+])?)*</p>
	5	Reference Owner	<RefOwnr>	[0..1]			

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	6	Identification	<Id>	[1..1]	Choice		Annotation: Notes - T2S-Use: It is the Instructing Party of the Settlement Instruction. Not informed for T2S internally generated instructions.
	7	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Mapping: Instructing Party BIC: Inbound LCMM Message - T2S-Use: Actual value for the party code, i.e. the primary BIC for the instructing party of the settlement instruction. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	5	Transaction Details	<TxDtls>	[0..1]			Annotation: Notes - T2S-Use: Informed for the Daily Penalty List (i.e. if the Penalty List Type is FWIS) For the List of Modified Penalties this block will not be informed (i.e. if the Penalty List Type is FWAM, it is not informed)
	6	Settlement Transaction Or Corporate Action Event Type	<SttImTxOrCorpActnEvtTp>	[1..1]	Choice		
	7	Securities Transaction Type	<SctiesTxTp>	[1..1]	Choice		
	8	Code	<Cd>	[1..1]	text		Annotation: Notes - T2S-Mapping: ISO Transaction Code: Settlement Instruction
	9	Buy Sell Back			BSBK		
	9	Collateral In			COLI		
	9	Collateral Out			COLO		
	9	Mark Down			MKDW		
	9	Mark Up			MKUP		
	9	Netting			NETT		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Non Syndicated			NSYN		
	9	Pair Off			PAIR		
	9	Placement			PLAC		
	9	Portfolio Move			PORT		
	9	Realignment			REAL		
	9	Redemption			REDM		
	9	Repo			REPU		
	9	Return Delivery			RODE		
		Without Matching					
	9	Reverse Repurchase Agreement			RVPO		
	9	Securities Borrowing			SECB		
	9	Securities Lending			SECL		
	9	Subscription			SUBS		
	9	Syndicate Underwriters			SYND		
	9	TBA Closing			TBAC		
	9	Trade			TRAD		
	9	Triparty Repo			TRPO		
	9	Triparty Reverse Repo			TRVO		
	9	Turnaround			TURN		
	9	Buy In			BYIY		
	9	Central Bank Collateral Operation			CNCB		
	9	External Account Transfer			OWNE		
	9	Factor Update			FCTA		
	9	Internal Account Transfer			OWNI		
	9	Depository Receipt Release Cancellation			RELE		
	9	Borrowing Reallocation			SBRE		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest	Additional details
	9	Corporate Action			CORP		
	9	Market Claim			CLAI		
	9	Collateralisation	Auto		AUTO		
	9	Switch From			SWIF		
	9	Switch To			SWIT		
	9	Receipt Conversion	Depository		CONV		
	9	Funds	Exchange Traded		ETFT		
	9	Issuance			ISSU		
	9	Reallocation	Lending		SLRE		
	9	Move Of Stock			INSP		
	9	Sell Buy Back			SBBK		
	9	Withdrawal			REDI		
	9	Rebalancing			REBL		
	6	Settlement Date	<SttlmDt>	[1..1]	Choice		
	7	Date	<Dt>	[1..1]	Choice		
	8	Date	<Dt>	[1..1]	date		Annotation: Notes - T2S-Mapping: Intended Settlement Date: Settlement Instruction - T2S-Use: Date at which the instruction becomes eligible to be submitted to settlement.
	6	Safekeeping Account	<SfkpgAcct>	[1..1]			
	7	Identification	<Id>	[1..1]	text{1,35}	T/C	Annotation: Notes - T2S-Mapping: Securities Account Number: Settlement Instruction - T2S-Use: Identification of the Securities Account of the Settlement Instruction. ----- Type Changed: text{1,35} ([0-9a-zA-Z\-\?:\(\)\.,'\+](/?(/[0-9a-zA-Z\-\?:\(\)\.,'\+]/?)*[0-9a-zA-Z\-\?:\(\)\.,'\+]+)?)

Index	Level	Name	XML Tag	Mult	Type / Code	Restr	Additional details
	6	Account Owner	<AcctOwnr>	[0..1]			
	7	Identification	<Id>	[1..1]	Choice		Annotation: Notes - T2S-Use: T2S party owning the Securities Account of the Settlement Instruction. Provided if it has been populated in the related settlement instruction.
	8	Any BIC	<AnyBIC>	[1..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	T/C	Annotation: Notes - T2S-Mapping: Account Owner BIC: Settlement Instruction - T2S-Use: Actual value for the party code, i.e. the primary BIC for the party. ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	6	Securities Movement Type	<SctiesMvmntTp>	[1..1]	text		Annotation: Notes - T2S-Mapping: Securities Movement Type Code: Settlement Instruction - T2S-Use: It specifies whether the movement on a securities account results from a deliver or a receive instruction. Possible values are: - 'DELI' – Delivery. - 'RECE' – Receipt.
	7	Delivery			DELI		
	7	Receive			RECE		
	6	Payment	<Pmt>	[1..1]	text		Annotation: Notes - T2S-Mapping: Payment Type Code: Settlement Instruction - T2S-Use: It specifies how the transaction is to be settled. Possible values are: - 'APMT' – Against payment settlement. - 'FREE' – Separate settlement.
	7	Separate Settlement			FREE		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	7	Settlement Against Payment			APMT		
	6	Posting Quantity	<PstngQty>	[1..1]	Choice		Annotation: Notes - T2S-Mapping: Quantity: Penalty Eligibility Quantity Settlement Type: Penalty Eligibility - T2S-Use: Quantity of securities failed to be delivered. In case the instruction was partially settled at the moment of the end of cut-off processing used for the calculation of the SEFP, it is the remaining quantity at that point in time For LMFPs it is the original Quantity
	7	Unit	<Unit>	[1..1]	decimal td = 18 fd = 17	T/C	Type Changed: decimal td = 14 fd = 14
	7	Face Amount	<FaceAmt>	[1..1]	0 <= decimal td = 18 fd = 5	T/C	Type Changed: 0 <= decimal td = 14 fd = 5
	6	Cash Account	<CshAcct>	[0..1]	Choice		
	7	Proprietary	<Prtry>	[1..1]	text{1,34}	T/C	Annotation: Notes - T2S-Mapping: T2S Dedicated Cash Account Number: T2S Dedicated Cash Account - T2S-Use: DCA as per SF1 (if APTM). ----- Type Changed: text{1,34} [0-9a-zA-Z/\-?:(\)\.,\'+]{1,34}
	6	Cash Account Owner	<CshAcctOwnr>	[0..1]			Annotation: Notes - T2S-Use: BIC of the payment bank owner of the DCA as per SF1 (if APTM).
	7	Identification	<Id>	[0..1]	Choice	[1..1]	
	8	Identification Organisation	<OrgId>	[1..1]			

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	9	Any BIC	<AnyBIC>	[0..1]	text [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}	[1..1] T/C	Annotation: Notes - T2S-Mapping: Party: T2S Dedicated Cash Account Party Code: Party Mnemonic - T2S-Use: BIC of the T2S party owning the Dedicated Cash Account. Actual value for the party code, i.e. the primary BIC for the party. In line with sese.023 this identification might be a BICFI instead of AnyBIC ----- Type Changed: text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([A-Z0-9]{3,3}){0,1}
	6	Posting Amount	<PstngAmt>	[0..1]			
	7	Amount	<Amt>	[1..1]	0 <= decimal td = 18 fd = 5		Annotation: Notes - T2S-Mapping: Amount: Penalty Eligibility Currency: Penalty Eligibility - T2S-Use: Cash amount failed to be delivered, and its corresponding currency. In case the instruction was partially settled at the moment of the end of cut-off processing used for the calculation of the SEFP, it is the remaining amount at that point in time. For LMFPs it is the matched amount.
	8	Xml Attribute Currency	<Ccy>		text [A-Z]{3,3}		
	7	Credit Debit	<CdtDbt>	[0..1]	text	[1..1]	Annotation: Notes - T2S-Mapping: Credit/Debit Code : Settlement Instruction
	8	Credit			CRDT		
	8	Debit			DBIT		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	6	Stamp Acknowledged Status Time	<AckdStsTmStmp>	[0..1]	dateTime	[1..1]	Annotation: Notes - T2S-Mapping: Validation Ending Timestamp: LCMM Instruction - T2S-Use: Calendar Date when the acceptance (SF1) of the settlement instruction has occurred. Date is populated with the applicable T2S Calendar Date and Time Date
	6	Stamp Matched Status Time	<MtchdStsTmStmp>	[0..1]	dateTime	[1..1]	Annotation: Notes - T2S-Mapping: Matching Timestamp: Settlement Instruction - T2S-Use: Calendar date when the matching (SF2) of the settlement instruction has occurred. Date is populated with the applicable T2S Calendar Date and Time Date.
	6	Settlement Status Failing	<SttlmStsFng>	[0..1]	Choice		Annotation: Notes - T2S-Mapping: Status Type: Status History and Status Value: Status History - T2S-Use: T2S sends this status when the Settlement Instruction has not been completely settled and the settlement is not possible at the Intended Settlement Date
	7	Reason	<Rsn>	[1..*]			
	8	Code	<Cd>	[1..1]	Choice		
	9	Code	<Cd>	[1..1]	text		Annotation: Notes - T2S-Mapping: Reason Code Reference: Settlement Instruction - T2S-Use: ISO code derived from T2S DM.
	10	Blocked Account			BLOC		
	10	Insufficient Securities Counterparty			CLAC		
	10	Your Instruction On Hold			PREA		

Index	Level	Name	XML Tag	Mult	Type / Code	Rest r	Additional details
	10	Trade Settles In Partial			PART		
	10	Counterparty Insufficient Money			CMON		
	10	Pending Linked Instruction			LINK		
	10	Lack Of Securities			LACK		
	10	Insufficient Money			MONY		
	10	Awaiting Next Settlement Cycle			CYCL		
	10	Securities Blocked			SBLO		
	10	Other			OTHR		
	10	Market Deadline Missed			LATE		
	10	Counterparty Instruction On Hold			PRCY		
	10	System On Hold			PRSY		
	10	Conditional Delivery Awaiting Release			CDLR		
	10	CSD Hold			CSDH		
	10	CSD Validation			CVAL		
	10	Incomplete Number Count			INBC		
	8	Additional Reason Information	<AddtlRsnInf>	[0..1]	text{1,210}	T/C	Annotation: Notes - T2S-Mapping: Reason Code Reference: Settlement Instruction - T2S-Use: Text comprised of a combination of the associated business rule and reason code reference. ----- Type Changed: text{1,210} [0-9a-zA-Z/\-?:\(\)\.\\n\r,'\'+]{1,210}
	6	Business Day Event	<BizDayEvt>	[0..1]			

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	7	Type	<Tp>	[1..1]	Choice		
	8	Proprietary	<Prtry>	[1..1]			Annotation: Notes - T2S-Use: Provides the information about the the event of the business day for the processing of the relevant cut-off of the instruction where the instruction was identified as failed (for the day when the penalty is computed i.e. the detection date)
	9	Identification	<Id>	[1..1]	text{1,35}	T/C	Annotation: Notes - T2S-Mapping: Cut-off: Penalty Eligibility Event Type Code : Event Type - T2S-Use: Code identifying the event (i.e. event end of relevant cut-off). ----- Type Changed: text [a-zA-Z0-9]{4}
	9	Scheme Name	<SchmeNm>	[0..1]	text{1,35}	FV T/C	Annotation: Notes - T2S-Use: Fixed content to 'EVTP' ----- FixedValue: EVTP ----- Type Changed: text [a-zA-Z0-9]{4}
	9	Issuer	<Issr>	[0..1]	text{1,35}	FV T/C	Annotation: Notes - T2S-Use: Fixed content to 'T2S' ----- FixedValue: T2S ----- Type Changed: text [a-zA-Z0-9]{4}

Index	Level	Name	XML Tag	Multiplicity	Type / Code	Restrictions	Additional details
	7	Scheduled Time	<SchdldTm>	[1..1]	dateTime		Annotation: Notes - T2S-Mapping: Event: Event Scheduled Time - T2S-Use: Time for the event scheduled to be triggered (Time-stamp).
	7	Start Time	<StartTm>	[0..1]	dateTime	[1..1]	Annotation: Notes - T2S-Mapping: Cut-off start timestamp: Penalty Eligibility - T2S-Use: Effective time for the trigger of the cut-off (Time-stamp).
	7	End Time	<EndTm>	[0..1]	dateTime	[1..1]	Annotation: Notes - T2S-Mapping: Cut-off end timestamp: Penalty Eligibility - T2S-Use: Effective time for the closure of the Cut-off (Time-stamp).

Legal Notices

Copyright

SWIFT SCRL © 2020. All rights reserved.

This material is a component of MyStandards, the SWIFT collaborative Web application used to manage standards definitions and industry usage. It can only be used and distributed in accordance with MyStandards Terms of Use.

Unless otherwise agreed in writing with SWIFT SCRL, you have no right to:

- authorise external end users to use this component for other purposes than their internal use.
- remove, alter, cover, obfuscate or cancel from view any copyright or other proprietary rights notices appearing in this physical medium.
- re-sell or authorise another party e.g. software and service providers, to re-sell this component.

Confidentiality

This publication may contain SWIFT or third-party confidential information. Only disclose it outside your organisation in accordance with MyStandards Terms of Use and your related license rights.

This component is provided 'AS IS'. SWIFT does not give and excludes any express or implied warranties with respect to this component such as but not limited to any guarantee as to its quality, supply or availability.

Any and all rights, including title, ownership rights, copyright, trademark, patents, and any other intellectual property rights of whatever nature in this component will remain the exclusive property of SWIFT or its licensors.

Trademarks and Patents

SWIFT is the trade name of S.W.I.F.T. SCRL. The following are registered trademarks of SWIFT:

SWIFT, the SWIFT logo, 3SKey, Innotribe, Sibos, SWIFTNet, MyStandards, SWIFTReady, and Accord. Other product, service, or company names in this publication are trade names, trademarks, or registered trademarks of their respective owners..