



T2S-0705-SYS

Annex 3: User Detailed Functional Specification  
(UDFS)

Draft sections provided for CR-705 –  
CRDM Business Interface Impact on T2S

*Updates of existing GFS sections are shown as underlined text when it is new, or as crossed text when it is removed.*

*For new GFS sections included, the text is not shown underlined because everything is new. Whether a section is new is marked at the beginning of the section in green.*

# 1 General Features of T2S

## 1.1 T2S Features Overview

### 1.1.1 Settlement

#### 1.1.1.1 Processing of settlement instructions and settlement restrictions

When the incoming messages related to settlement instructions and settlement restrictions sent by the T2S Actors successfully passed the technical validation of the T2S interface, they are submitted to the business validation based on a harmonised set of validation rules and to the consistency checks with the ~~static data~~ reference data (See section Business Validation [□ 301]).

The result of this business validation can be that the incoming messages related to settlement instructions and settlement restrictions are validated or rejected.

In addition to this consistency check with reference data ~~static data~~, as a result of the business validation process, T2S can also set on hold the settlement instructions or reject the settlement restrictions and settlement instructions if they fulfill a CSD additional validation rule.

[...]

Once settlement instructions are matched, they are submitted to realignment based on the cross-CSD links defined in reference data ~~static data~~ (See section Realignment [□□444] and section Send Settlement Instruction [□□894]). If there is a need to realign, T2S creates automatically T2S generated settlement instructions, for realignment purposes, and links them with the related matched settlement instructions to ensure their settlement on an all-or-none basis.

As from their intended settlement date, settlement instructions and, if created, their related T2S generated settlement instructions, are submitted to conditional settlement based on CoSD rules defined in the reference data ~~static data~~ (See section Conditional Settlement [□□503]). If there is at least one CoSD rule, T2S creates automatically T2S generated settlement restriction(s) to block the securities quantity and/or the cash amount and hold each matched settlement instruction waiting for the release from the administering party.

[...]

#### 1.1.1.5 Penalty Mechanism

Every business day, the Penalty Mechanism:

[...]

Performs the Recalculation of existing Penalties impacted by reference data ~~static data~~ changes or flagged as to be recalculated after a modification; and

[...]

#### 1.1.3.1 Status management

The Status Management provides information in A2A and in U2A about the processing results in T2S (e.g. status updates) of Settlement Instructions, Settlement Restrictions, Maintenance Instructions, Common Reference Data Management ~~Static Data management~~ and Liquidity Transfers. The communication of statuses is complemented by the communication of reason codes in case of negative result of a T2S process (See section Status Management [□ 744]).

#### 1.1.3.2 Report Management

The Report Management allows T2S Actors receiving information through a set of predefined reports to T2S Actors. Reports are periodically created at predefined business events or scheduled time. They provide information on e.g. settled Settlement Instructions, pending Settlement Instructions, cash balances and reference data ~~static data~~. T2S generates reports as XML messages and sends them directly after their creation to T2S Actors in case they opted for receiving them immediately. Moreover T2S offers the possibility to display already created reports via the T2S Graphical User Interface (See section Report generation [□ 772]).

### 1.1.3.3 Query Management

The Query Management application process allows T2S Actors to retrieve information through pre-defined ad-hoc queries to get information about e.g. Settlement Instructions, securities positions, cash balances, ~~reference data static data~~ or dynamic data. The Query Management application process is available in A2A mode or in U2A mode (See section Query management [□ 797]).

## 1.6 Application Processes Description

### 1.6.1 Settlement

#### 1.6.1.1 Business Validation

##### 1.6.1.1.2 Overview

When a T2S Actor sends any of the above mentioned instructions, this process checks the consistency of the instruction and verifies that it successfully passes the applicable validation checks. This process also checks if the Settlement Instructions and Settlement Restrictions fulfil any of the additional Business Validation rules set by a CSD.

This process triggers the revalidation of all recycled instructions in T2S at the Start of Day or when there is a change in the ~~reference data static data~~ in order to check that these instructions are still valid.

##### 1.6.1.1.3 Validation process

T2S validates the T2S Actor's instruction, comparing its content with the information stored in the ~~reference data static data~~. Depending on the validation, T2S considers the ~~reference data static data~~ either valid as of the intended settlement date of the instruction or the current configuration.

[...]

##### Duplicate check validation

At the moment T2S receives an instruction from a T2S Actor, it checks first that there are no duplicated instructions with the same combination of T2S Actor's Instruction Reference (Transaction ID<sup>177</sup>) and Instructing Party (Instructing Party BIC and Instructing Party Parent BIC). T2S compares the incoming Settlement Instruction or Settlement Restriction with the pending instructions received from the same T2S Actor that are not yet settled or cancelled and with those instructions from the same T2S Actor that have been settled, or cancelled within a certain period of time defined in ~~reference data static data~~. This duplicate check is not performed on Maintenance Instructions.

[...]

##### Instructing Party validation

[...]

The following paragraphs provide details on the validation checks mentioned in the table above:

I ISIN Code Validation: T2S verifies the following:

- The ISIN Code of an instruction is eligible for settlement in the corresponding CSD at the Intended Settlement Date (and additionally to the current Business Day when it is on the past).
- The CSD of the T2S Party and the CSD of the Counterpart of a Settlement Instruction allow settlement with each other in the Eligible Counterpart CSDs in ~~reference data static data~~ (See section Configuration of eligible counterparts CSDs [□ 81]). In case one or both of the counterparts CSD does not allow settlement with the other, T2S rejects the instruction.

[...]

##### ISIN Code Check for the Maturity date:

[...]

I Settlement Quantity Validation: Either the Settlement Quantity or the Settlement Amount is greater than zero and:

[...]

- The Settlement Quantity of a Settlement Instruction with a settlement quantity greater than zero or of a Settlement Restriction on securities, if not related to a "Corporate Action"<sup>183</sup> (i.e. Settlement Instructions with ISO Transaction code "CORP" or Settlement Restrictions with the field "Corp Action

Event ID" filled), is equal or greater than the Minimum Settlement Unit specified in reference data static data for the security.

[...]

Every security has a multiple settlement quantity or nominal. A multiple of that defines the standard lot sizes eligible for settlement on condition of being equal or greater than the minimum settlement unit. However, securities exist that have several odd lot sizes outside of the multiple that can settle. Therefore, T2S stores deviating settlement units for a security that T2S allows for settlement. There shall be no limit for the number of deviating settlement units that T2S stores in reference data static data for a security.

For the Securities ES031710400 and PTCGDPOM00 these are the values stored in reference data static data:

[...]

I T2S Dedicated Cash Account Validation: T2S verifies for the credited or debited T2S dedicated cash account specified in an Unmatched Settlement Instruction that:

[...]

– If the T2S Dedicated Cash Account is not specified in a Settlement Instruction against payment, a default T2S Dedicated Cash Account for the Currency has been defined in the reference data static data by the T2S Actor; in such case, the default T2S Dedicated Cash Account is derived in reference data static data with the Securities Account stated in the Settlement Instruction.

[...]

I Restriction Type Validation: This check ensures that the Restriction type(s) exists in T2S, and is valid for the Intended Settlement Date according to reference data static data, or additionally on the current business day if the Intended Settlement Date is in the past:

– The Restriction Types specified in a Settlement Restriction (Balance From and Balance To) cannot be the same.

– The Restriction Types specified in a Settlement Restriction on securities (both, Balance From and Balance To) or in a Settlement Instruction (in the Securities Sub Balance Type) are configured in reference data static data by the T2S Operator or by the CSD of the Securities Account stated in the instruction.

[...]

– The Restriction Types specified in a Settlement Restriction on cash (both, Balance From and Balance To) or in a Settlement Instruction (in the Cash Sub Balance Type) are configured in reference data static data by the T2S Operator or by the NCB of the T2S Dedicated Cash Account stated in the instruction (or the one by default in case of Settlement Instructions not specifying the account).

[...]

T2S verifies if the Restriction Reference specified in the Settlement Instruction exist in reference data static data for the relevant Reference Type:

Settlement Instruction 1: ABC does not exist in the Restriction Type "RT01" in reference data static data, so the instruction is rejected.

Settlement Instruction 2: BBB does exist in the Restriction Type "RT01" in reference data static data, so T2S keeps validating the instruction.

[...]

I Currency Validation: T2S checks that the Currency specified in the Instruction is a valid currency in T2S<sub>190</sub> and is the same currency as that of the T2S Dedicated Cash Account. To that purpose, the following checks are performed:

– The Currency of a Settlement Instruction against payment or of a Settlement Restriction on cash is a T2S Settlement Currency.

– The number of decimals of the Settlement Amount of a Settlement Instruction against payment or of a Settlement Restriction does not exceed the number of decimals defined in reference data static data for the Currency.

[...]

#### **1.6.1.1.4 Specific restriction validation process**

[...]

In order to verify if an instruction fulfils a restriction rule, T2S checks the relevant information contained either directly in the instruction or in reference data ~~static data~~ retrieved from the information contained in the instruction (e.g. for the Market-specific attributes) against the criteria included in the rule. The criteria or combination of attributes of the restriction rules is defined based on an exhaustive list of parameter types. An instruction fulfils a restriction rule when all the criteria or combination of attributes included in the rule is satisfied (i.e. when each of the parameter types defined in the rule is satisfied). A parameter type is satisfied when the relevant information equals one of the values defined for this parameter type.

Settlement Instructions:

[...]

The relevant parameter types for the restriction rules checked in a Settlement Instruction are the following:

**TABLE 112 - PARAMETER TYPES FOR RESTRICTION RULES CHECKED IN SETTLEMENT INSTRUCTIONS**

PARAMETER TYPE	DESCRIPTION
Party	This parameter is satisfied by Settlement Instructions whose Instructing Party Identifier equals the value defined for the rule.
Party type (of the Instructing Party)	This parameter is satisfied by Settlement Instructions whose Instructing Party has in <u>Reference DataStatic Data</u> the Party Type defined for the rule (possible values for this parameters type are CSD, CSD Participant and External CSD).
Party type (of the account owner)	This parameter is satisfied by Settlement instructions whose Securities Account owner (or External CSD in case of external-CSD settlement) has in <u>Reference DataStatic Data</u> the Party Type defined for the rule (possible values for this parameter type are CSD, CSD Participant and External CSD).
...	...
Transaction Identification	This parameter is satisfied by Settlement Instructions whose ISO Transaction Code equals the value defined for the rule.
Market-specific Securities Attribute	This parameter is satisfied by Settlement Instructions whose Security has in <u>Reference DataStatic Data</u> the Market-specific Attribute value defined for the rule.
Market-specific Securities Account Attribute	<p>This parameter is satisfied<sup>196</sup> by:</p> <p>I Delivering Settlement Instructions whose Securities Account (from where the securities are delivered) has in <u>Reference DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the delivering Securities Account <sup>197</sup>;</p> <p>I Delivering Settlement Instructions whose counterpart Securities Account (where the securities are received) <sup>198</sup> has in <u>Reference DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the receiving Securities Account <sup>199</sup>;</p> <p>I Receiving Settlement Instructions whose Securities Account (where the securities are received) has in <u>Reference DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the receiving Securities Account <sup>200</sup>;</p> <p>I Receiving Settlement Instructions whose counterpart Securities Account (from which the securities are delivered) <sup>201</sup> has in <u>Reference DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the delivering Securities Account <sup>202</sup>;</p> <p>I Settlement Instructions where either its Securities Account <sup>203</sup> or its counterpart Securities Account has in <u>Reference DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the securities account independently on whether the securities account is delivering or receiving securities<sup>204</sup>.</p>
Market-specific Party Attribute	<p>This parameter is satisfied by:</p> <p>I Delivering Settlement Instructions whose delivering CSD Participant (or External CSD in case of external-CSD settlement) has in <u>Reference DataStatic Data</u> the MSA value defined for the</p>

PARAMETER TYPE	DESCRIPTION
	<p>rule and the rule refers to the MSA of the delivering Party <sup>205</sup>;</p> <p>I Delivering Settlement Instructions whose counterpart <sup>206</sup>, the receiving CSD Participant (or External CSD in case of external-CSD settlement) has in <u>Reference DataStatic Data</u> the MSA value de-fined for the rule, and the rule refers to the MSA of the receiving Party <sup>207</sup>;</p> <p>I Receiving Settlement Instructions whose receiving CSD Participant (or External CSD in case of external-CSD settlement) has in <u>Reference DataStatic Data</u> the MSA value defined for the rule, and the rule refers to the MSA of the receiving Party <sup>208</sup>;</p> <p>I Receiving Settlement Instructions whose counterpart <sup>209</sup>,the delivering CSD Participant (or External CSD in case of external-CSD settlement) has in <u>Reference DataStatic Data</u> the MSA value de-fined for the rule and the rule refers to the MSA of the delivering Party <sup>210</sup>.</p> <p>I Settlement Instructions where either the CSD Participant or its counterpart <sup>211</sup> has in <u>Refer- ence DataStatic Data</u> the MSA value defined for the rule and the rule refers to the MSA of the Party independently on whether the Party is delivering or receiving securities <sup>212</sup>.</p>
...	...
Country of Issuance	This parameter is satisfied by Settlement Instructions whose Security has in <u>Reference DataStatic Data</u> the Country of Issuance defined for the rule.

[...]

**EXAMPLE 97 - SPECIFIC RESTRICTION VALIDATION OVER A SETTLEMENT INSTRUCTION**

The following example illustrates how T2S performs Specific Restriction Validation over a Settlement Instruction (i.e. how T2S verifies whether any of the restriction types case one set by the relevant CSD applies or not).

In this case, the following restriction types are defined in Reference DataStatic Data by CSD A:

[...]

In the example, Participant A from investor CSD A sends an unmatched Settlement Instruction to deliver 4500 securities "ISIN X" to Participant B also from the same CSD A. The security "ISIN X" (issued by CSD A) has in Reference DataStatic Data a Market-specific attribute "STRIP". Also the securities account ABC has in Reference DataStatic Data a Market-specific attribute "TYPE 1".

[...]

Then T2S verifies if the Settlement Instruction fulfils the CSD Validation Hold restriction with negative parameter:

I [...]

I The Settlement Instruction does not fulfil Rule 4: The value of the parameter Market-specific Securities Account attribute retrieved in Reference DataStatic Data from the Securities account indicated in the Settlement Instruction differs from the value of this parameter defined for Rule 4.

[...]

**TABLE 113 - PARAMETER TYPES FOR RESTRICTION RULES CHECKED IN SETTLEMENT RESTRICTIONS ON SECURITIES**

PARAMETER TYPE	DESCRIPTION
Party	This parameter is satisfied by Settlement Restrictions on Securities whose Instructing Party Identifier equals the value defined for the rule.
Party type (of the Instructing Party)	This parameter is satisfied by Settlement Restrictions on Securities whose Instructing Party has in <u>Reference Data</u> <del>Static Data</del> the Party Type defined for the rule (possible values for this parameters type are CSD, CSD Participant and External CSD).
Party type (of the account owner)	This parameter is satisfied by Settlement Restrictions on Securities whose Securities Account owner has in <u>Reference Data</u> <del>Static Data</del> the Party Type defined for the rule (possible values for this parameter type are CSD, CSD Participant and External CSD).
Security	This parameter is satisfied by Settlement Restrictions on securities whose Security Identifier equals the value defined for the rule.
Market-specific Securities Attribute	This parameter is satisfied by Settlement Restrictions on securities whose Security has in <u>Reference Data</u> <del>Static Data</del> the Market-specific Attribute value defined for the rule.
Market-specific Securities Account attribute	This parameter is satisfied by Settlement Restrictions on securities whose Securities Account has in <u>Reference Data</u> <del>Static Data</del> the Market-specific Attribute value defined for the rule (independently on whether the Market-specific Attribute is configured in the rule as DELI, RECE or BOTH).
Market-specific Party Attribute	This parameter is satisfied by Settlement Restrictions on securities whose Securities Account owner has in <u>Reference Data</u> <del>Static Data</del> the Market-specific Attribute value defined for the rule (independently on whether the Market-specific Attribute is configured in the rule as DELI, RECE or BOTH).
Debited Position/Balance	This parameter is satisfied by Settlement Restrictions whose Balance From equals the one defined for the rule.
Credited Position /Balance	This parameter is satisfied by Settlement Restrictions whose Balance To equals the one defined for the rule.
Securities Account	This parameter is satisfied by Settlement Restrictions on securities whose Securities Account equals the value defined for the rule.
Country of Issuance	This parameter is satisfied by Settlement Instructions whose Security has in <u>Reference Data</u> <del>Static Data</del> the Country of Issuance defined for the rule.

[...]

**TABLE 114 - PARAMETER TYPES FOR RESTRICTION RULES CHECKED IN SETTLEMENT RESTRICTIONS ON CASH**



Parameter type	DESCRIPTION
Party	<p>This parameter is satisfied by Settlement Restrictions on cash whose Instructing Party Identifier equals the value defined for the rule.</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the same as the one of the Settlement Restriction setting up or increasing the cash balance.</p>
Party type (of the Instructing Party)	<p>This parameter is satisfied by Settlement Restrictions on cash whose Instructing Party has in <u>Reference Data</u><del>Static Data</del> the Party Type defined for the rule (possible values for this parameters type are CB or Payment Bank).</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the owner of the Dedicated Cash Account of the Settlement Restriction setting up or increasing the cash balance.</p>
Party type (of the account owner)	<p>This parameter is satisfied by Settlement Restrictions on cash whose T2S Dedicated Cash Account owner has in <u>Reference Data</u><del>Static Data</del> the Party Type defined for the rule (possible values for this parameter type are CB and Payment bank)</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the owner of the Dedicated Cash Account of the Settlement Restriction setting up or increasing the cash balance.</p>
Market-specific Party Attribute	<p>This parameter is satisfied by Settlement Restrictions on cash whose T2S Dedicated Cash Account Owner has in <u>Reference Data</u><del>Static Data</del> the Market-specific Attribute value defined for the rule.</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter are the Market-specific Attributes of the owner of the Dedicated Cash Account of the Settlement Restriction setting up or increasing the cash balance.</p>
...	...

Parameter type	DESCRIPTION
T2S Dedicated Cash Account	<p>This parameter is satisfied by Settlement Restrictions on cash whose T2S Dedicated Cash Account equals the value defined for the rule.</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the same as the one of the Settlement Restriction setting up or increasing the cash balance.</p>
T2S Dedicated Cash Account Type	<p>This parameter is satisfied by Settlement Restrictions on cash whose T2S Dedicated Cash Account has in <u>Reference DataStatic Data</u> the Type defined for the rule (possible values for this parameter type are T2S Central Bank Account and T2S Dedicated Cash Account).</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the same as the one of the Settlement Restriction setting up or increasing the cash balance.</p>
Settlement Currency	<p>This parameter is satisfied by Settlement Restrictions on cash whose currency equals the value defined for the rule</p> <p>Note:</p> <p>When checking the reverse Settlement Restriction on cash, the information checked against this parameter is the same as the one of the Settlement Restriction setting up or increasing the cash balance.</p>

[...]

### 1.6.1.1.5 Revalidation process

The revalidation process consists in performing the Business Validation detailed above on pending Settlement Instructions, Settlement Restrictions or Maintenance Instructions, in order to check that they are still valid. The process considers both business and T2S generated instructions. The revalidation process is triggered either by a change in the Reference DataStatic Data or by the Start of Day period. In each case T2S performs as follows:

**I** Revalidation triggered by a change in the Reference DataStatic Data: Depending on the change, T2S defines the scope of Settlement Instructions and Settlement Restrictions to be revalidated as follows: T2S revalidates all the affected Settlement Instructions and Settlement Restrictions independently on their Intended Settlement Date upon any of the changes described in the table below:

**TABLE 115 – REFERENCE DATASTATIC DATA CHANGES TRIGGERING REVALIDATION INDEPENDENT ON THE ISD**

REFERENCE DATASTATIC DATA OBJECT	DESCRIPTION OF THE CHANGE
...	...

[...]

T2S revalidates all the affected Settlement Instructions and Settlement Restrictions with Intended Settlement Date relevant for the new validity dates related to the Reference DataStatic-Data object changed 214. The list of Static 20 Data changes triggering revalidation of instructions depending on their Intended Settlement Date is described in the table below:

**TABLE 116 - REFERENCE DATASTATIC-Data CHANGES TRIGGERING REVALIDATION DEPENDENT ON THE ISD**

REFERENCE DATASTATIC-Data OBJECT	DESCRIPTION OF THE CHANGE
...	...

**Footnote**

214 In case of Deletion of a Static dataReference Data object (i.e. that is not in its validity period), the validity dates considered are the ones of the object deleted.

[...]

Along day 1, the CSD “Eurosettlement” updates the minimum settlement unit of the security triggering the immediate revalidation of Settlement Instructions A, B, C and D. All the instructions fail to pass successfully the validations because their Settlement Quantity is lower than the new Minimum Settlement Unit specified in Reference DataStatic-Data for the security and therefore T2S cancels immediately all of the instructions.

[...]

[...]

The CSD “Eurosettlement” has defined in Reference DataStatic-Data a positive restriction type to put on hold Settlement Instructions fulfilling any of the criteria provided in the ad-hoc rule set that includes two rules:

[...]

**1.6.1.3.3 Allegement process**

Settlement Allegement

If a Settlement Instruction does not match after the first matching attempt (See section Matching [□ 346]), the Counterparty is informed through an Allegement message after a predefined period of time (standard delay period, that is configured in T2S Reference DataStatic-Data by the T2S Operator). T2S does not send an Allegement message in case the Settlement Instruction includes an ISO Transaction Code related to a type of transaction that is meant to be instructed as already matched (i.e. an ISO Transaction Code that is not present in the Allegement message). This dialogue is reflected in Send Settlement Instruction [□ 894]. Interested parties can also be informed depending on their message subscription preferences (see section Message subscription [□ 199]).

[...]

Unsuccessful revalidation: In case the instruction is affected by a reference datastatic-data update or during the Start of 8 day revalidation.

[...]

**1.6.1.4.4 Parameters Synthesis**

No specific configuration from T2S Actor is needed in T2S Reference DataStatic-Data.

[...]

**1.6.1.5.3 Cancellation process**

[...]

T2S automatically cancels pending instructions in the system under the following conditions:

I Settlement Instructions, Settlement Restrictions and Cancellation Instructions once they exceed their recycling period in T2S (See section Instructions Recycling [□ 368]).

I Settlement Instructions when the realignment chain cannot be built (See section Realignment [□ 444]).

I Instructions that do not successfully pass the revalidation process. The revalidation process is triggered at the Start of Day in T2S and by a change in the Reference DataStatic Data that affects the instruction (See section Business Validation [□ 301]).

[...]

#### 1.6.1.5.4 Parameters Synthesis

No specific configuration from T2S Actor is needed in T2S Reference DataStatic Data.

[...]

#### 1.6.1.6.5 Hold/Release Default for Settlement Instructions

When a T2S Actor sends a Settlement Instruction, T2S checks if the Settlement Instruction has the Party Hold status set (i.e. hold indicator has value "Yes" or "No") or not.

In case the Party Hold status is not set, T2S checks in Reference DataStatic Data the "Hold Release Default" value of the Securities Account included in the Instruction <sup>218</sup>:

[...]

Changes in Reference DataStatic Data of the "Hold Release Default" of a Securities Account do not trigger the revalidation of the instructions that include such Securities Account (i.e. the change of the "Hold Release Default" only affects instructions received after such a change).

[...]

#### 1.6.1.6.7 Parameters Synthesis

No specific configuration from T2S Actor is needed in T2S Reference DataStatic Data.

[...]

#### 1.6.1.14 Penalty Mechanism

##### 1.6.1.14.3 Overall view of the Penalty Mechanism Processes

Every business day, the following Penalty Mechanism processes are performed:

I Penalty Eligibility: this process analyses the failed matched Settlement Instructions from the previous business day, and the instructions matched on the previous business day, in order to see if they are eligible for penalties, hence, detecting new Penalties to be calculated. It starts after the end of the Start of Day and must be finished before the Calculation of Penalties process starts;

I Penalty Calculation: this process calculates newly detected Penalties. It starts by 8:30, once the Penalty Eligibility Process and the Reference DataStatic Data preparation for penalties has finished;

I Penalty Modification: T2S processes, on a continuous basis except during the Calculation and Recalculation of Penalties, the requests sent by CSDs to modify (i.e. remove, re-include, re-allocate or switch) existing Penalties;

I Penalty Recalculation: this process recalculates existing Penalties impacted by Reference DataStatic Data changes or flagged as to be recalculated after a modification. It starts after the Penalty Calculation process has finished; and

[...]

##### 1.6.1.14.5 Penalty Calculation

[...]

#### Footnotes

- 282 Reference data retrieved from Reference DataStatic Data  
 283 Underlying Settlement Instruction data already retrieved in the Penalty Eligibility process  
 284 Reference data retrieved from Reference DataStatic Data  
 285 Reference data retrieved from Reference DataStatic Data  
 286 Underlying Settlement Instruction data already retrieved in the Penalty Eligibility process  
 287 Reference data retrieved from Reference DataStatic Data  
 288 Reference data retrieved from Reference DataStatic Data  
 289 Underlying Settlement Instruction data already retrieved in the Penalty Eligibility process  
 290 "BOTH" is not described as the required reference data is the same as the one described for "SECU" and for "CASH"  
 291 Provided by Reference DataStatic Data as a "BaseOneRate" i.e. rate expressed as a decimal, for example, 0.7 is 70%

[...]

For the Security and business date, Reference DataStatic Data provides the derived Financial Instrument Type, the liquidity attribute in case of shares ("SHRS"), the Daily Price and the two possible

Security Penalty Rates<sup>294</sup> (each one for the relevant asset type corresponding to instruments traded on SME growth market or not traded on SME growth market). T2S selects the applicable Security Penalty Rate depending on whether the Common MIC<sup>295</sup> is in the Reference DataStatic-Data's list of MIC identifiers for SME Growth Markets:

[...]

Footnote:

- 292 Provided by Reference DataStatic-Data as a "BaseOneRate" i.e. rate expressed as a decimal, for example, 0.7 is 70%
- 293 Provided by Reference DataStatic-Data either as an amount if the settlement type of the underlying Security is Unit or as a coefficient if the settlement type of the underlying Security is Nominal. Prices as coefficient are provided as "BaseOneRate" i.e. rate expressed as a decimal, for example, 0.7 is 70%
- 294 Except if the Financial Instrument Type is "SOVR", in which case only one Security Penalty Rate is possible (see TABLE XX – Possible combinations and Assets Types)
- 295 As described in Penalty Eligibility Section [page], the Common MIC is the Place of Trade (Market Identifier Code) specified with the same value in both, the underlying Settlement Instruction and the counterparts' Settlement Instruction.
- 296 Provided by Reference DataStatic-Data as a "BaseOneRate" i.e. rate expressed as a decimal, for example, 0.7 is 70%
- 297 Provided by Reference DataStatic-Data either as an amount if the settlement type of the underlying Security is Unit or as a coefficient if the settlement type of the underlying Security is Nominal. Prices as coefficient are provided as "BaseOneRate" i.e. rate expressed as a decimal, for example, 0.7 is 70%
- 298 The application of an exchange rate for penalties with Calculation Method "BOTH" ("SECU" + "CASH") is not described separately as will depend on the need to apply it for its "SECU" part

[...]

### 1.6.1.14.7 Recalculation

Every business day, after the Penalty Calculation process, T2S recalculates Penalties due to the execution of modifications requested by the CSD (see previous section) or due to Reference DataStatic-Data updates.

The Reference DataStatic-Data updates that can affect a Penalty are:

[...]

For this purpose, every business day Reference DataStatic-Data provides the Penalty Mechanism with the relevant data updates<sup>305</sup> occurred since the last deadline for provision of penalty data (see section Settlement Day [□ 233]). In case several data updates affect the same Penalty, all of them will be taken into account (i.e. T2S recalculates the Penalty considering all the Reference DataStatic-Data updates occurred).

The daily communication from Reference DataStatic-Data includes the business day(s) impacted by each data update, so that the Penalty Mechanism can identify the affected Penalties<sup>306</sup> and perform the relevant actions on them as described in the following table:

[...]

Footnote:

- 304 When a Penalty is flagged as "to be recalculated" it will be recalculated considering the latest the Reference DataStatic-Data, so there is no need to recalculate these Penalties because of Reference DataStatic-Data updates

[...]

**TABLE 145 - SELECTION AND ACTIONS ON THE PENALTY FOR EACH UPDATE TYPE**

UPDATE TYPE	SELECTION AND ACTIONS ON THE PENALTY
Insertion of a Security in the Securities Subject to Cash Penalties	<p>T2S selects Penalties with the related Security and an applicable business day equal to the ones informed in the update.</p> <p>For each Penalty selected:</p> <ul style="list-style-type: none"> <li>- In case the Status is Not Computed "NCOM", it is updated to Active "ACTV";</li> <li>- The Reason Code is set to Updated "UPDT";</li> <li>- The Penalty Amount is recalculated with the new <u>Reference DataStatic-Data</u>; and</li> <li>- It is flagged as "to be reported", so it is included in the next List of Modified Penalties Report.</li> </ul>

<p>Updates on the attributes of a Security Subject to Cash Penalties (the Liquidity or the Financial Instrument Type associated to the underlying Security's CFI) and the related Daily Price or Security Penalty Rate</p>	<p>T2S selects Penalties with status Active "ACTV", with relevant Calculation Method<sup>1</sup>, and with the related Security and an applicable business day equal to the ones informed in the update.</p> <p>For each Penalty selected:</p> <ul style="list-style-type: none"> <li>- The Penalty Reason Code is set to Updated "UPDT";</li> <li>- The Penalty Amount is recalculated with the new <u>Reference DataStatic-Data</u>; and</li> <li>- It is flagged as "to be reported", so it is included in the next List of Modified Penalties Report.</li> </ul>
<p>Changes on a Cash Discount Penalty Rate (of a Currency)</p>	<p>T2S selects Penalties with status Active "ACTV", Calculation Method different from "SECU", and with the related Currency and an applicable business day equal to the ones informed in the update.</p> <p>For each Penalty selected:</p> <ul style="list-style-type: none"> <li>- The Penalty Reason Code is set to Updated "UPDT";</li> <li>- The Penalty Amount is recalculated with the new <u>Reference DataStatic-Data</u>; and</li> <li>- It is flagged as "to be reported", so it is included in the next List of Modified Penalties Report.</li> </ul>
<p>Changes on an Euro Foreign Exchange Rate (vs a Currency)</p>	<p>T2S selects Penalties with status Active "ACTV" and the related Currency of the Original amount and an applicable business day equal to the ones informed in the update.</p> <p>For each Penalty selected:</p> <ul style="list-style-type: none"> <li>- The Penalty Reason Code is set to Updated "UPDT";</li> <li>- The Penalty Amount is recalculated with the new <u>Reference DataStatic-Data</u>; and</li> <li>- It is flagged as "to be reported", so it is included in the next List of Modified Penalties Report.</li> </ul>
<p>Changes in the list of MIC identifiers for SME Growth Markets</p>	<p>T2S selects Penalties with status Active "ACTV", Calculation Method "SECU" or "BOTH", Security with Financial Instrument Type different from "SOVR"<sup>2</sup> and with the related Common MIC equal to the MIC informed in the update.</p> <p>For each Penalty selected:</p> <ul style="list-style-type: none"> <li>- The Penalty Reason Code is set to Updated "UPDT";</li> <li>- The Penalty Amount is recalculated with the new <u>Reference DataStatic-Data</u>; and</li> <li>- It is flagged as "to be reported", so it is included in the next List</li> </ul>

<sup>1</sup> E.g. for changes in the Liquidity or Security Penalty Rate, only Penalties with Calculation Method "SECU" or "BOTH" are selected, whereas for changes in the Daily Price, Penalties with Calculation Method "SECU", "MIXE" or "BOTH" are selected

<sup>2</sup> When the Financial Instrument Type is SOVR, the SME growth market is not relevant for the Calculation of the Penalty, hence the SME attribute is updated but without changing the Reason code of the affected Penalty, neither recalculating nor flagging the Penalty as "to be reported"

## of Modified Penalties Report.

**Example - Insertion of Security Subject to Cash Penalties**

[...]

Note that the LMFP is set to Active "ACTV" although the Security is not subject to penalties on one business day – 21st September 2021 - , because the Security is subject to penalties in at least one of the applicable business days - in this case, in two: 22nd and 23rd September 2021 -.

I Sets the Reason Code to Updated "UPDT";

I Recalculates the Penalty amount with the new Reference DataStatic-Data; and

I Flags them as "to be reported", so they are included in the next List of Modified Penalties Report.

[...]

**1.6.1.14.8 End of Appeal Period**

T2S shall only allow the modification or update of a Penalty during its Appeal Period.

For this purpose, the End of the Appeal Period process updates the Penalties detected on the previous month to flag them as not modifiable any longer and to prevent them from being updated or modified.

Once a month, on the business day defined in Reference DataStatic-Data to trigger the End of Appeal Period process, i.e. on the Appeal Period End Day (currently the 13th business day of the month<sup>309</sup>, meaning, for example, the 19th of February 2020), and after the Penalties Calculation and Recalculation processes have finished, the End of the Appeal Period process selects all the Penalties that have a Detection Date within the previous calendar month (i.e. a Detection date in January 2020 in the example) and sets them as not modifiable.

**1.6.1.14.9 Penalty Reporting**

Every business day, T2S will generate the Daily Penalty List to report the Penalties detected on the previous business day, after they have been calculated, and the List of Modified Penalties to report the Penalties modified or updated after they have been recalculated.

Once a month, on the business day defined in Reference DataStatic-Data to trigger the Monthly Reporting, i.e. on the Monthly Reporting Day (currently the 14th business day of the month<sup>310</sup>, meaning, for example, the 20th of February 2020), T2S will generate the Monthly Aggregated Amounts to report the summary of the Penalties detected on the previous month (i.e. with a Detection date in January 2020 in the example).

[...]

**1.6.4.1 Status Management****1.6.4.1.1 Concept**

T2S informs T2S Actors of the results of the processing of Settlement Instructions, Settlement Restrictions, Maintenance Instructions, Liquidity transfers and Reference DataStatic-Data updates. This information is provided to T2S Actors through a status reporting which is managed by the Status Management process. The communication of statuses to T2S Actors is complemented by the communication of reason codes in case of negative result of a T2S process.

**1.6.4.1.2 Overview**

The Status Management process manages the status updates of Settlement Instructions, Settlement Restrictions, Maintenance Instructions and Liquidity Transfers existing in T2S in order to communicate these status updates through Status Advice messages to the T2S Actors throughout the lifecycle of the instruction. This process manages as well the status updates related to the processing of incoming Reference DataStatic-Data maintenance instructions. The Status Management process also manages the reason codes to be sent to T2S Actors in case of negative result of a T2S process (e.g. to determine the reason why an instruction is unsuccessfully validated, executed or settled).

[...]

In a similar way, Reference DataStatic-Data maintenance instructions can undergo different types of processing, depending on the given type of Reference DataStatic-Data object to be updated and the current phase of the settlement day. For example, T2S can process and complete immediately a Reference DataStatic-Data update of a party address submitted during a night-time settlement sequence, because this update cannot have an impact on the ongoing settlement process. Contrariwise, T2S can

start processing but cannot complete immediately a Reference Data~~Static Data~~ update aimed at blocking a T2S dedicated cash account and attempted during a night-time settlement sequence, as this would imply an impact on the ongoing settlement process. In both cases, the Status Management process provides the relevant T2S Actor with all the status updates conveyed via specific Status Advice Messages throughout the lifecycle of the given Reference Data~~Static Data~~ object.

[...]

For a detailed description of the possible status values and status transitions related to Reference Data~~Static Data~~ updates, please refer to section Static data status management [□ 742].

[...]

#### **1.6.4.1.3 Status management process**

[...]

The Recalculation process can update the Status of the Penalty depending on the type of Reference Data~~Static Data~~ update received:

[...]



### 1.6.4.2.3 Report generation process

#### Sort of Information - Report Types

T2S provides the following report types:

REPORT TYPES
Statement of Holdings
Statement of Transactions
Statement of Pending Instructions
Statement of Settlement Allegements
Statement of Accounts
Statement of Static Data for Party
Statement of Static Data for Securities
Statement of Static Data for Securities Accounts
Statement of Static Data for T2S Dedicated Cash Accounts
Current Settlement Day Cash Information Report
Following Settlement Day Cash Forecast Report
Daily Penalty List
List of Modified Penalties
Monthly Aggregated Amounts
Statement of executed Amendment Instructions for Intra-Balance Movements
Statement of executed Amendment Instructions for Intra-Position Movements and Settlement Instructions
Statement of executed Cancellation Instructions for Intra-Balance Movements
Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Amendment Instructions for Intra-Balance Movements
Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Cancellation Instructions for Intra-Balance Movements
Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Intra-Balance Movements

REPORT TYPES
Statement of pending Intra-Position Movements
Statement of settled Intra-Balance Movements
Statement of settled Intra-Position Movements

Table 1 - Predefined reports available

REPORT TYPES	COMPLETE REPORT	DELTA REPORT
Statement of Holdings	X	X
Statement of Transactions	X	X
Statement of Pending Instructions	X	X
Statement of Settlement Allegements	X	X
Statement of Accounts	X	
<del>Statement of Static Data for Party</del>	<del>*</del>	
<del>Statement of Static Data for Securities</del>	<del>*</del>	
<del>Statement of Static Data for Securities Accounts</del>	<del>*</del>	
<del>Statement of Static Data for T2S Dedicated Cash Accounts</del>	<del>*</del>	
Current Settlement Day Cash Information Report	X	
Following Settlement Day Cash Forecast Report	X	
Statement of executed Amendment Instructions for Intra-Balance Movements	X	X
Statement of executed Amendment Instructions for Intra-Position Movements and Settlement Instructions	X	X
Statement of executed Cancellation Instructions for Intra-Balance Movements	X	X
Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions	X	X
Statement of pending Amendment Instructions for Intra-Balance Movements	X	X
Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions	X	X
Statement of pending Cancellation Instructions for Intra-Balance	X	X

CONCERNED PROCESS	PARAMETER	CREATED BY	UPDATED BY	MANDATO- RY/ OP- TIONAL	POSSIBLE VALUES	STANDARD OR DE- FAULT VALUE
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REPORT TYPES	COMPLETE REPORT	DELTA REPORT
Movements		
Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions	x	x
Statement of pending Intra-Balance Movements	x	x
Statement of pending Intra-Position Movements	x	x
Statement of settled Intra-Balance Movements	x	x
Statement of settled Intra-Position Movements	x	x

*Parameter synthesis*

The following parameters are specified for the Setup of a Report.

Setup of a Report	Report Type	T2S Actor	T2S Actor	Mandatory	<p>Statement of Holdings</p> <p>Statement of Transactions</p> <p>Statement of Pending Instructions</p> <p>Statement of Settlement Allegements</p> <p>Statement of Accounts</p> <p><del>Statement of Static Data for Party</del></p> <p><del>Statement of Static Data for Securities</del></p> <p><del>Statement of Static Data for Securities Accounts</del></p> <p><del>Statement of Static Data for T2S Dedicated Cash Accounts</del></p> <p>Current Settlement Day Cash Information Report</p> <p>Following Settlement Day Cash Forecast Report</p> <p>Statement of executed Amendment Instructions for Intra-Balance Movements</p> <p>Statement of executed Amendment Instructions for Intra-Position Movements and Settlement Instructions</p> <p>Statement of executed Cancellation Instructions for Intra-Balance Movements</p> <p>Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions</p> <p>Statement of pending Amendment Instructions for Intra-Balance Movements</p> <p>Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions</p> <p>Statement of pending Cancellation Instructions for Intra-Balance Movements</p> <p>Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions</p> <p>Statement of pending Intra-Balance Movements</p>	N/A

					Statement of pending Intra-Position Movements Statement of settled Intra-Balance Movements Statement of settled Intra-Position Movements	
Setup of a Report	Concerned Party	T2S Actor	T2S Actor	Mandatory	N/A	N/A
Setup of a Report	System Entity Wide Reporting Flag <sup>3</sup>	T2S Actor	T2S Actor	Mandatory	Yes, No	N/A
Setup of a Report	Moment of Data Extraction	T2S Actor	T2S Actor	Mandatory	Time Event, Business Event	N/A
Setup of a Report	Reporting Period	T2S Actor	T2S Actor	Mandatory	Complete Report, Delta Report	N/A
Setup of a Report	Possible Recipient of a Report	T2S Actor	T2S Actor	Mandatory	N/A	N/A
Setup of a Report	Communication Channel	T2S Actor	T2S Actor	Mandatory	Push Mode, Pull Mode	N/A
Setup of a Report	Valid From	T2S Actor	T2S Actor	Mandatory	ISO-Date	N/A
Setup of a Report	Valid To <sup>4</sup>	T2S Actor	T2S Actor	Optional	ISO-Date	N/A

~~Statements of Static Data for Securities, for Party, for Securities Account and for T2S Dedicated Cash Account (four reports)~~

~~This report is available in complete version only and exists in different types, depending on the reported data: Statement of Static Data for Securities, for Party, for Securities Account and for T2S Ded-~~

3 This flag can only be set to "Yes" for concerned parties that are eligible for System Entity Wide Reports, i.e. CSDs and CBs.

4 The field „Valid To“ is the only field that can be amended **after** the report configuration has been stored.

icated Cash Account. It contains information about all changes of static data that are assigned to a dedicated party according to the hierarchical party model.

### 1.6.4.4.3 Query management process

Table 2 - Availability of queries in A2A and U2A mode

QUERY TYPE	INITIATION VIA GUI	INITIATION VIA XML MESSAGES
	(U2A MODE)	(A2A MODE)
Settlement Instruction Query	x	x
Settlement Instruction Current Status Query	x	x
Settlement Instruction Status Audit Trail Query	x	x
Settlement Instruction Audit Trail Query	x	x
Settlement Instruction Matched and Accepted Status Query	x	
Securities Account Position (History) Query	x	x
T2S Dedicated Cash Account Balance Query	x	x
T2S Dedicated Cash Account Posting Query	x	x
Immediate Liquidity Transfer Order List Query	x	x
Immediate Liquidity Transfer Order Detail Query	x	x
Outstanding Auto-Collateralisation Credit Query	x	x
T2S Overall Liquidity Query	x	x
Cash Forecast Query	x	x
Limit Query	x	x
Limit Utilisation Journal Query	x	x
Limit Utilisation Query	x	x
Links Preventing Settlement Query	x	
Total Collateral Value per T2S Dedicated Cash Account Query	x	x
Collateral Value per T2S Dedicated Cash Account Query	x	x
Collateral Value of a Security Query	x	x
Data Changes Details Query	x	
Data Changes List Query	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
<del>Static Data Audit Trail / Revision Query</del>	✖	✖
<del>Queued Static Data Changes Query</del>	✖	
<del>Securities Reference Data Query</del>	✖	✖
<del>ISIN List Query</del>	✖	✖
<del>Securities Deviating Nominal Query</del>	✖	✖
<del>Securities CSD Link Query</del>	✖	✖
<del>Party Reference Data Query</del>	✖	✖
<del>Party List Query</del>	✖	✖
<del>Restricted Party Query</del>	✖	✖
<del>Securities Account Reference Data Query</del>	✖	✖
<del>Securities Account List Query</del>	✖	✖
<del>T2S Dedicated Cash Account Reference Data Query</del>	✖	✖
<del>Cash Account List Query</del>	✖	✖
<del>Liquidity Transfer Order List Query</del>	✖	✖
<del>Liquidity Transfer Order Detail Query</del>	✖	✖
Total Amount of Standing and Predefined Liquidity Transfer Orders Query	x	x
<del>Liquidity Transfer Order Link Set Query</del>	✖	✖
<del>Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query</del>	✖	✖
T2S Calendar Query	x	x
T2S Diary Query	x	x
Current Status of the T2S settlement day	x	x
<del>System Entity Query</del>	✖	
<del>Attribute Domain Details Query</del>	✖	
<del>Attribute Domain List Query</del>	✖	
<del>Attribute Reference Details Query</del>	✖	



QUERY TYPE	INITIATION VIA GUI	INITIATION VIA XML MESSAGES
	(U2A MODE)	(A2A MODE)
Attribute Reference List Query	*	
Privilege Query	*	
Role List Query	*	
T2S System User Query (T2S Actor Query)	*	
Market specific Restriction List Query	*	
T2S BIC Query	*	
Report Configuration List Query	*	
Report Configuration Details Query	*	
Report Details Query	x	x
Cumulative Billing Data Query	x	x
Itemised Billing Data Query	x	x
Amendment Instruction Query for Intra-Balance Movements	x	x
Amendment Instruction Query for Intra-Position Movements and Settlement Instructions	x	x
Cancellation Instruction Query for Intra-Balance Movements	x	x
Cancellation Instruction Query for Intra-Position Movements and Settlement Instructions	x	x
Intra-Balance Movements Query	x	x
Intra-Position Movements Query	x	x
Access Rights Query	*	
Allegation Query	x	
Auto-collateralisation Eligibility Link List Query	*	
Broadcast Query	x	
Certificate Query	*	
Close Link List Query	*	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Closing Day Query	*	
GMB Details Query	*	
GMB List Query	*	
GMB Securities Account Links List Query	*	
CoSD Rule List Query	*	
CoSD Rule Set List Query	*	
Country Query	*	
CSD Account Link Query	*	
Cumulative Billing Data List Query	x	
Currency Query	*	
Default Event Schedule Details Query	x	
Eligible Counterpart CSD Details Query	*	
Eligible Counterpart CSD List Query	*	
Event Type Details Query	*	
Event Type List Query	*	
External RTGS Account Details Query	*	
External RTGS Account List Query	*	
Granted Object Privileges List Query	*	
Granted Roles List Query	*	
Granted System Privileges List Query	*	
Inbound Files Details Query	x	
Inbound Files List Query	x	
Inbound Message Details Query	x	
Inbound Message List Query	x	
Intra-Balance Movement Query for possible restore actions	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Intra-Position Movement Query for possible restore actions	x	
Itemised Billing Data List Query	x	
Maintenance Instructions for Intra-Balance Movements Query	x	
Maintenance Instructions for Intra-Position Movements Query	x	
<del>Market Specific Attribute Detail Query</del>	*	
<del>Market Specific Attribute List Query</del>	*	
<del>Market Specific Restriction Type Rule Detail Query</del>	*	
<del>Market Specific Restriction Type Rule Parameter Detail Query</del>	*	
<del>Market Specific Restriction Type Rule Set List Query</del>	*	
<del>Message Subscription Rule List Query</del>	*	
<del>Message Subscription Rule Set Details Query</del>	*	
<del>Message Subscription Rule Set List Query</del>	*	
<del>Network Service List Query</del>	*	
Operating Day Types Detail Query	x	
Operating Day Types List Query	x	
Outbound Files Details Query	x	
Outbound Files List Query	x	
Outbound Message Details Query	x	
Outbound Message List Query	x	
<del>Partial Settlement Threshold Query</del>	x	
Report List Query	x	
<del>Routing List Query</del>	*	
<del>Secured Group Details Query</del>	*	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
<del>Secured Group List Query</del>	*	
Securities Position Detailed Restriction Detail Query	x	
Securities Posting Query	x	
<del>Securities Valuation List Query</del>	*	
<del>Service Item Details Query</del>	*	
<del>Service Item List Query</del>	*	
Settlement Instruction Query for possible restore actions	x	
T2S Dedicated Cash Account Balance Detailed Restrictions Query	x	
<del>T2S System User Link Query</del>	*	
<del>Technical Addresses Network Services Link Details Query</del>	*	
<del>Tolerance Amount Query</del>	*	
Transactional Data Audit Trail List Query	x	
<del>Cash Discount Penalty Rate Query</del>	*	
<del>Daily Price Query</del>	*	
<del>Euro Foreign Exchange Reference Rate Query</del>	*	
Monthly Net Penalty Amount Query	x	
Penalty Details Query	x	
Penalty List Query	x	
<del>Securities Penalty Rate Query</del>	*	
<del>Securities Subject to Cash Penalties Query</del>	*	
SME Growth Market	*	

### 2.18.3 Inbound and outbound messages

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Settlement Instruction Query	<a href="#">SecuritiesSettle- mentTransactionQuery</a> [ ▶ Error! Bookmark not defined.]	semt.026.0 01.01	<a href="#">SecuritiesStatusOrState- mentQueryStatusAdvice</a> [ ▶ Error! Bookmark not defined.]	sese.022.001 .05	<a href="#">SecuritiesSettlementTransaction- QueryResponse</a> [ ▶ Error! Bookmark not defined.] /"Settlement Instruction Query Response" [ ▶ Error! Bookmark not defined.]	semt.027.001 .01
Settlement Instruction Current Status Query	<a href="#">SecuritiesSettle- mentTransactionQuery</a> [ ▶ Error! Bookmark not defined.]	semt.026.0 01.01	<a href="#">SecuritiesStatusOrState- mentQueryStatusAdvice</a> [ ▶ Error! Bookmark not defined.]	sese.022.001 .05	<a href="#">SecuritiesSettlementTransaction- QueryResponse</a> [ ▶ Error! Bookmark not defined.] /"Settlement Instruction Current Status Query Response" [ ▶ Error! Bookmark not defined.]	semt.027.001 .01
Settlement Instruction Status Audit Trail Query	<a href="#">SecuritiesSettle- mentTransactionQuery</a> [ ▶ Error! Bookmark not defined.]	semt.026.0 01.01	<a href="#">SecuritiesStatusOrState- mentQueryStatusAdvice</a> [ ▶ Error! Bookmark not defined.]	sese.022.001 .05	<a href="#">SecuritiesSettlementTransaction- QueryResponse</a> [ ▶ Error! Bookmark not defined.] /"Settlement Instruc-	semt.027.001 .01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
					<a href="#">tion Status Audit Trail Query Re- sponse" [ ▶ Error! Bookmark not defined.]</a>	
Settlement Instruc- tion Audit Trail Query	<a href="#">SecuritiesTrans- actionSta- tusQuery</a> [ ▶ Error! Bookmark not defined.]	sese.021.00 1.05	<a href="#">SecuritiesSta- tusOrState- mentQuerySta- tusAdvice</a> [ ▶ Error! Bookmark not defined.]	sese.022.001 .05	<a href="#">SecuritiesSettle- mentTransaction- AuditTrailReport</a> [ ▶ Error! Bookmark not defined.]	semt.022.001 .04
Securities Account Position (History) Query	<a href="#">SecuritiesAc- countPosition- Query</a> [ ▶ Error! Bookmark not defined.]	semt.025.0 01.01	<a href="#">SecuritiesSta- tusOrState- mentQuerySta- tusAdvice</a> [ ▶ Error! Bookmark not defined.]	sese.022.001 .05	<a href="#">SecuritiesAc- countPositionRe- sponse</a> [ ▶ Error! Bookmark not defined.]	semt.040.001 .01
T2S Dedicated Cash Account Balance Query	<a href="#">GetAccount</a> [ ▶ Error! Bookmark not defined.]	camt.003.0 01.07	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"T2S Dedicated Cash Account Balance query response"</a> [ ▶ Error! Bookmark not defined.]	camt.004.001 .08	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"T2S Dedicated Cash Account Balance query response"</a> [ ▶ Error! Bookmark not defined.]	camt.004.001 .08
T2S Dedicated Cash Account Posting Que- ry	<a href="#">GetTransaction</a> [ ▶ Error! Bookmark not defined.]	camt.005.0 01.08	<a href="#">ReturnTransaction</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"T2S Dedicated Cash</a>	camt.006.001 .08	<a href="#">ReturnTransaction</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"T2S Dedicated Cash</a>	camt.006.001 .08

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			<a href="#">Account Posting Query Response</a> [ Error! Bookmark not defined.]		<a href="#">Account Posting Query Response</a> [ Error! Bookmark not defined.]	
Immediate Liquidity Transfer Order List Query	<a href="#">GetTransaction</a> [ Error! Bookmark not defined.]	camt.005.0 01.08	<a href="#">ReturnTransaction</a> [ Error! Bookmark not defined.] / <a href="#">Immediate Liquidity Transfer Order List Query Response</a> [ Error! Bookmark not defined.]	camt.006.001 .08	<a href="#">ReturnTransaction</a> [ Error! Bookmark not defined.] / <a href="#">Immediate Liquidity Transfer Order List Query Response</a> [ Error! Bookmark not defined.]	camt.006.001 .08
Immediate Liquidity Transfer Order Detail Query	<a href="#">GetTransaction</a> [ Error! Bookmark not defined.]	camt.005.0 01.08	<a href="#">ReturnTransaction</a> [ Error! Bookmark not defined.] / <a href="#">Immediate Liquidity Transfer Order Detail Query Response</a> [ Error! Bookmark not defined.]	camt.006.001 .08	<a href="#">ReturnTransaction</a> [ Error! Bookmark not defined.] / <a href="#">Immediate Liquidity Transfer Order Detail Query Response</a> [ Error! Bookmark not defined.]	camt.006.001 .08
Outstanding Auto-Collateralisation Credit Query	<a href="#">GetAccount</a> [ Error! Bookmark not defined.]	camt.003.0 01.07	<a href="#">ReturnAccount</a> [ Error! Bookmark not defined.] / <a href="#">Outstanding Auto Collateralisation Credit query response</a> [ Error! Bookmark not defined.]	camt.004.001 .08	<a href="#">ReturnAccount</a> [ Error! Bookmark not defined.] / <a href="#">Outstanding Auto Collateralisation Credit query response</a> [ Error! Bookmark not defined.]	camt.004.001 .08

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
T2S Overall Liquidity Query	<a href="#">GetAccount</a> [ ▶ Error! Bookmark not defined.]	camt.003.0 01.07	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">T2S Overall Liquidity query response</a> " [ ▶ Error! Bookmark not defined.]	camt.004.001 .08	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">T2S Overall Liquidity query response</a> " [ ▶ Error! Bookmark not defined.]	camt.004.001 .08
Cash Forecast Query	<a href="#">GetAccount</a> [ ▶ Error! Bookmark not defined.]	camt.003.0 01.07	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">Cash Forecast query response</a> " [ ▶ Error! Bookmark not defined.]	camt.004.001 .08	<a href="#">ReturnAccount</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">Cash Forecast query response</a> " [ ▶ Error! Bookmark not defined.]	camt.004.001 .08
Limit Query	<a href="#">GetLimit</a> [ ▶ Error! Bookmark not defined.]	camt.009.0 01.07	<a href="#">ReturnLimit</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">Limit Query Response</a> " [ ▶ Error! Bookmark not defined.]	camt.010.001 .08	<a href="#">ReturnLimit</a> [ ▶ Error! Bookmark not defined.] / " <a href="#">Limit Query Response</a> " [ ▶ Error! Bookmark not defined.]	camt.010.001 .08
Limit Utilisation Journal Query	<a href="#">LimitUtilisation-JournalQuery</a> [ ▶ Error! Bookmark not defined.]	camt.064.0 01.01	<a href="#">LimitUtilisation-JournalReport</a> [ ▶ Error! Bookmark not defined.]	camt.065.001 .01	<a href="#">LimitUtilisation-JournalReport</a> [ ▶ Error! Bookmark not defined.]	camt.065.001 .01
Limit Utilisation Query	<a href="#">GetLimit</a> [ ▶ Error! Bookmark not defined.]	camt.009.0 01.07	<a href="#">ReturnLimit</a> [ ▶ Error! Bookmark not defined.]	camt.010.001 .08	<a href="#">ReturnLimit</a> [ ▶ Error! Bookmark not defined.]	camt.010.001 .08



QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
	defined.]		defined.] / <a href="#">"Limit Utilisation Query Response"</a> [ ▶ Error! Bookmark not defined.]		defined.] / <a href="#">"Limit Utilisation Query Response"</a> [ ▶ Error! Bookmark not defined.]	
Total collateral value per T2S Dedicated Cash Account query	<a href="#">CollateralValueQuery</a> [ ▶ Error! Bookmark not defined.]	colr.001.00 1.01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Total collateral value per T2S Dedicated Cash Account query response"</a> [ ▶ Error! Bookmark not defined.]	colr.002.001. 01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Total collateral value per T2S Dedicated Cash Account query response"</a> [ ▶ Error! Bookmark not defined.]	colr.002.001. 01
Collateral Value per T2S Dedicated Cash Account query	<a href="#">CollateralValueQuery</a> [ ▶ Error! Bookmark not defined.]	colr.001.00 1.01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Collateral Value per T2S Dedicated Cash Account query response"</a> [ ▶ Error! Bookmark not defined.]	colr.002.001. 01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Collateral Value per T2S Dedicated Cash Account query response"</a> [ ▶ Error! Bookmark not defined.]	colr.002.001. 01
Collateral value of a security query	<a href="#">CollateralValueQuery</a> [ ▶ Error! Bookmark not defined.]	colr.001.00 1.01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Collateral Value of a Security query response"</a>	colr.002.001. 01	<a href="#">CollateralValueReport</a> [ ▶ Error! Bookmark not defined.] / <a href="#">"Collateral Value of a Security query response"</a>	colr.002.001. 01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			[ ▶ <b>Error!</b> <b>Bookmark not defined.</b> ]		[ ▶ <b>Error!</b> <b>Bookmark not defined.</b> ]	
Static Data Audit Trail Query for Party Data	<a href="#">PartyAuditTrailQuery</a> [ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.042.001-01	<a href="#">PartyAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.043.001-01	<a href="#">PartyAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.043.001-01
Static Data Audit Trail Query for Securities Account Data	<a href="#">SecuritiesAccountAuditTrailQuery</a> [ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.036.001-01	<a href="#">SecuritiesAccountAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.037.001-01	<a href="#">SecuritiesAccountAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.037.001-01
Static Data Audit Trail Query for Securities Data	<a href="#">SecuritiesAuditTrailQuery</a> [ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.033.001-01	<a href="#">SecuritiesAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.034.001-01	<a href="#">SecuritiesAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.034.001-01
Static Data Audit Trail Query for T2S-Dedicated Cash Account Data	<a href="#">CashAccountAuditTrailQuery</a> [ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.039.001-01	<a href="#">CashAccountAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.040.001-01	<a href="#">CashAccountAuditTrailReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.040.001-01
Securities Reference Data Query	<a href="#">SecurityQuery</a> [ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.010.001-01	<a href="#">SecurityReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]/ " <a href="#">Securities Reference Data Response</a> " [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.012.001-01	<a href="#">SecurityReport</a> [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]/ " <a href="#">Securities Reference Data Response</a> " [ ▶ - <b>Error!</b> <b>Bookmark not defined.</b> ]	re-da.012.001-01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
ISIN List Query	<a href="#">SecurityQuery</a> { -Error! Bookmark not defined.}	re-da.010.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">ISIN List Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">ISIN List Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01
Securities-Deviating Nominal Query	<a href="#">SecurityQuery</a> { -Error! Bookmark not defined.}	re-da.010.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">Securities-Deviating Nominal Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">Securities-Deviating Nominal Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01
Securities-CSD Link Query	<a href="#">SecurityQuery</a> { -Error! Bookmark not defined.}	re-da.010.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">Securities-CSD Link Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01	<a href="#">SecurityReport</a> { -Error! Bookmark not defined.} / " <a href="#">Securities-CSD Link Response</a> " { -Error! Bookmark not defined.}	re-da.012.001-01
Party Reference Data Query	<a href="#">PartyQuery</a> { -Error! Bookmark not defined.}	re-da.015.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / " <a href="#">Party Reference Data Response</a> " { -Error! Bookmark not defined.}	re-da.017.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / " <a href="#">Party Reference Data Response</a> " { -Error! Bookmark not defined.}	re-da.017.001-01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Party List Data Query	<a href="#">PartyQuery</a> { -Error! Bookmark not defined.}	re-da.015.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / "Party List Response" { -Error! Bookmark not defined.}	re-da.017.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / "Party List Response" { -Error! Bookmark not defined.}	re-da.017.001-01
Restricted Party Query	<a href="#">PartyQuery</a> { -Error! Bookmark not defined.}	re-da.015.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / "Restricted Party Response" { -Error! Bookmark not defined.}	re-da.017.001-01	<a href="#">PartyReport</a> { -Error! Bookmark not defined.} / "Restricted Party Response" { -Error! Bookmark not defined.}	re-da.017.001-01
Securities Account Reference Data Query	<a href="#">SecuritiesAccountQuery</a> { -Error! Bookmark not defined.}	re-da.019.001-01	<a href="#">SecuritiesAccountReport</a> { -Error! Bookmark not defined.} / "Securities Account Reference Data response" { -Error! Bookmark not defined.}	re-da.021.001-01	<a href="#">SecuritiesAccountReport</a> { -Error! Bookmark not defined.} / "Securities Account Reference Data response" { -Error! Bookmark not defined.}	re-da.021.001-01
Securities Account List Query	<a href="#">SecuritiesAccountQuery</a> { -Error! Bookmark not defined.}	re-da.019.001-01	<a href="#">SecuritiesAccountReport</a> { -Error! Bookmark not defined.} / "Securities Account List response" { -Error! Bookmark not defined.}	re-da.021.001-01	<a href="#">SecuritiesAccountReport</a> { -Error! Bookmark not defined.} / "Securities Account List response" { -Error! Bookmark not defined.}	re-da.021.001-01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			{ -Error! Bookmark not defined.}		{ -Error! Bookmark not defined.}	
T2S Dedicated Cash Account Reference Data Query	<a href="#">AccountQueryList</a> { -Error! Bookmark not defined.}	acmt.025.0 01.02	<a href="#">AccountListReport</a> { -Error! Bookmark not defined.} / "T2S Dedicated Cash Account Reference Data Query Re- sponse" { -Error! Bookmark not defined.}	acmt.026.001 .02	<a href="#">AccountListReport</a> { -Error! Bookmark not defined.} / "T2S Dedicated Cash Account Reference Data Query Re- sponse" { -Error! Bookmark not defined.}	acmt.026.001 .02
Cash Account List Query	<a href="#">AccountQueryList</a> { -Error! Bookmark not defined.}	acmt.025.0 01.02	<a href="#">AccountListReport</a> { -Error! Bookmark not defined.} / "Cash Account List Que- ry Response" { -Error! Bookmark not defined.}	acmt.026.001 .02	<a href="#">AccountListReport</a> { -Error! Bookmark not defined.} / "Cash Account List Que- ry Response" { -Error! Bookmark not defined.}	acmt.026.001 .02
Liquidity Transfer Order List Query	<a href="#">GetStandingOrder</a> { -Error! Bookmark not defined.}	camt.069.0 01.03	<a href="#">ReturnStandingOrder</a> { -Error! Bookmark not defined.} / "Li- quidity Transfer Order List Query Response" { -Error! Bookmark not defined.}	camt.070.001 .04	<a href="#">ReturnStandingOrder</a> { -Error! Bookmark not defined.} / "Li- quidity Transfer Order List Query Response" { -Error! Bookmark not defined.}	camt.070.001 .04
Liquidity Transfer Order Detail Query	<a href="#">GetStandingOrder</a> { -Error! Bookmark not defined.}	camt.069.0 01.03	<a href="#">ReturnStandingOrder</a> { -Error! Bookmark not defined.}	camt.070.001 .04	<a href="#">ReturnStandingOrder</a> { -Error! Bookmark not defined.}	camt.070.001 .04

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
	{ -Error! Bookmark not defined.}		Bookmark not defined.} / " <a href="#">Liquidity Transfer Order Detail Query Response</a> " { -Error! Bookmark not defined.}		Bookmark not defined.} / " <a href="#">Liquidity Transfer Order Detail Query Response</a> " { -Error! Bookmark not defined.}	
Total Amount of Predefined and Standing Liquidity Transfer Orders Query	<a href="#">GetStandingOrder</a> [ -Error! Bookmark not defined.]	camt.069.001.03	<a href="#">ReturnStandingOrder</a> [ -Error! Bookmark not defined.} / " <a href="#">Total Amount of Predefined and Standing Liquidity Transfer Orders Query Response</a> " [ -Error! Bookmark not defined.]	camt.070.001.04	<a href="#">ReturnStandingOrder</a> [ -Error! Bookmark not defined.} / " <a href="#">Total Amount of Predefined and Standing Liquidity Transfer Orders Query Response</a> " [ -Error! Bookmark not defined.]	camt.070.001.04
Liquidity Transfer Order Link Set Query	<a href="#">GetStandingOrder</a> { -Error! Bookmark not defined.}	camt.069.001.03	<a href="#">ReturnStandingOrder</a> [ -Error! Bookmark not defined.} / " <a href="#">Liquidity Transfer Order Link Set Query Response</a> " { -Error! Bookmark not defined.}	camt.070.001.04	<a href="#">ReturnStandingOrder</a> [ -Error! Bookmark not defined.} / " <a href="#">Liquidity Transfer Order Link Set Query Response</a> " { -Error! Bookmark not defined.}	camt.070.001.04

### 2.19.3 Outbound messages

REPORT TYPE	ISO20022 MESSAGE	ISO CODE
Current Settlement Day Cash Information Report	<a href="#">BankToCustomerAccountReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / “ <a href="#">Current Settlement Day Cash Information Report</a> ” [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.052.001.08
Following Settlement Day Cash Forecast Report	<a href="#">BankToCustomerAccountReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / “ <a href="#">Following Settlement Day Cash Forecast Report</a> ” [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.052.001.08
Daily Penalty List	Securities Transaction Penalties Report / Daily Penalty List	semt.044.001.01
List of Modified Penalties	Securities Transaction Penalties Report / List of Modified Penalties	semt.044.001.01
Monthly Aggregated Amounts	Securities Transaction Penalties Report / Monthly Aggregated Amounts	semt.044.001.01
Statement of Settlement Allegements (Complete/Delta)	<a href="#">SecuritiesSettlementTransactionAllegementReport</a> [ <b>Error! Bookmark not defined.</b> ]	semt.019.001.08
Statement of Pending Instructions (Complete /Delta)	<a href="#">SecuritiesTransactionPendingReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	semt.018.001.10
Statement of Holdings (Complete /Delta)	<a href="#">SecuritiesBalanceCustodyReport</a> [ <b>Error! Bookmark not defined.</b> ]	semt.002.001.10
Statement of Transactions (Complete /Delta)	<a href="#">SecuritiesTransactionPostingReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	semt.017.001.09
Statement of Static Data for Party	<a href="#">PartyActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.041.001.01
Statement of Static Data for Securities	<a href="#">SecurityActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.009.001.01
Statement of Static Data for Securities Accounts	<a href="#">SecuritiesAccountActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.035.001.01
Statement of Static Data for T2S-Dedicated Cash Accounts	<a href="#">CashAccountActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.038.001.01

### 2.24.3 Inbound and outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
<a href="#">ReceiptAcknowledgement</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Validation Result – Resend"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	admi.007.001.01
<a href="#">ReceiptAcknowledgement</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"RejectionResend"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	admi.007.001.01
<a href="#">AccountRequestAcknowledgement</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	acmt.010.001.02
<a href="#">AccountRequestRejection</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	acmt.011.001.02
<a href="#">ReturnAccount</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Information to T2S Actor – Floor Notification"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.004.001.08
<a href="#">ReturnAccount</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Information to T2S Actor – Ceiling Notification"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.004.001.08
<a href="#">ReturnBusinessDayInformation</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Status of the T2S Settlement Day Notification"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.019.001.07
<a href="#">Receipt</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages except of "RTGS Answer"	camt.025.001.05
<a href="#">LiquidityCreditTransfer</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Outbound Liquidity Transfer"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.050.001.05
<a href="#">LiquidityDebitTransfer</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Outbound Liquidity Transfer"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.051.001.05
<a href="#">BankToCustomerAccountReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.052.001.08
<a href="#">BankToCustomerStatement</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.053.001.08
<a href="#">BankToCustomerDebitCreditNotification</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.054.001.08
<a href="#">IntraBalanceMovementConfirmation</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.068.001.01
<a href="#">IntraBalanceMovementStatusAdvice</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.067.001.01
<a href="#">IntraBalanceMovementModificationRequestStatusAdvice</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.073.001.01
<a href="#">IntraBalanceMovementCancellationRequestStatusAdvice</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / all usages	camt.075.001.01
<a href="#">BillingReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Invoice"</a> [ ▶ <b>Error! Bookmark not defined.</b> ]	camt.077.001.01
<a href="#">BillingReport</a> [ ▶ <b>Error! Bookmark not defined.</b> ] / <a href="#">"Invoice cancellation"</a> [ ▶ <b>Error!</b> ]	camt.077.001.01



ISO MESSAGE/ MESSAGE USAGE	ISO CODE
<b>Bookmark not defined.]</b>	
<a href="#">IntraBalanceMovementModificationReport</a> [ <b>Error! Bookmark not defined.</b> ] / <a href="#">“Statement of executed amendment instructions for Intra-Balance Movements”</a> [ <b>Error! Bookmark not defined.</b> ]	camt.081.001.01
<a href="#">IntraBalanceMovementModificationReport</a> [ <b>Error! Bookmark not defined.</b> ] / <a href="#">“Statement of pending amendment instructions for Intra-Balance Movements”</a> [ <b>Error! Bookmark not defined.</b> ]	camt.081.001.01
<a href="#">IntraBalanceMovementCancellationReport</a> [ <b>Error! Bookmark not defined.</b> ] / <a href="#">“Statement of executed cancellation instructions for Intra-Balance Movements”</a> [ <b>Error! Bookmark not defined.</b> ]	camt.083.001.01
<a href="#">IntraBalanceMovementCancellationReport</a> [ <b>Error! Bookmark not defined.</b> ] / <a href="#">“Statement of pending cancellation instructions for Intra-Balance Movements”</a> [ <b>Error! Bookmark not defined.</b> ]	camt.083.001.01
<a href="#">IntraBalanceMovementPostingReport</a> [ <b>Error! Bookmark not defined.</b> ]	camt.084.001.01
<a href="#">IntraBalanceMovementPendingReport</a> [ <b>Error! Bookmark not defined.</b> ]	camt.085.001.01
<a href="#">SecurityCreationStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.008.001.01
<a href="#">SecurityActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.009.001.01
<a href="#">PartyStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.016.001.01
<a href="#">SecuritiesAccountStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.020.001.01
<a href="#">CollateralDataStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.028.001.01
<a href="#">SecurityMaintenanceStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.029.001.01
<a href="#">SecurityDeletionStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.030.001.01
<a href="#">SecuritiesAccountActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.035.001.01
<a href="#">CashAccountActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.038.001.01
<a href="#">PartyActivityAdvice</a> [ <b>Error! Bookmark not defined.</b> ]	reda.041.001.01
<a href="#">EligibleCounterpartCSDStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.044.001.01
<a href="#">SecurityCSDLLinkStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.047.001.01
<a href="#">AccountLinkStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	reda.051.001.01
<a href="#">SecuritiesBalanceCustodyReport</a> [ <b>Error! Bookmark not defined.</b> ]	semt.002.001.10
<a href="#">IntraPositionMovementStatusAdvice</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	semt.014.001.06
<a href="#">IntraPositionMovementConfirmation</a> [ <b>Error! Bookmark not defined.</b> ] / all usages	semt.015.001.07

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
<a href="#">IntraPositionMovementPostingReport</a> [ Error! Bookmark not defined.]	semt.016.001.07
<a href="#">SecuritiesTransactionPostingReport</a> [ Error! Bookmark not defined.]	semt.017.001.09
<a href="#">SecuritiesTransactionPendingReport</a> [ Error! Bookmark not defined.]	semt.018.001.10
<a href="#">SecuritiesSettlementTransactionAllegementReport</a> [ Error! Bookmark not defined.]	semt.019.001.08
<a href="#">SecuritiesSettlementConditionsModificationRequestReport</a> [ Error! Bookmark not defined.] / <a href="#">"Statement of pending amendment instructions for Intra-Position Movements and Settlement Instructions"</a> [ Error! Bookmark not defined.]	semt.031.001.01
<a href="#">SecuritiesSettlementConditionsModificationRequestReport</a> [ Error! Bookmark not defined.] / <a href="#">"Statement of executed amendment instructions for Intra-Position Movements and Settlement Instructions"</a> [ Error! Bookmark not defined.]	semt.031.001.01
<a href="#">SecuritiesTransactionCancellationRequestReport</a> [ Error! Bookmark not defined.] / <a href="#">"Statement of pending cancellation instructions for Intra-Position Movements and Settlement Instructions"</a> [ Error! Bookmark not defined.]	semt.033.001.01
<a href="#">SecuritiesTransactionCancellationRequestReport</a> [ Error! Bookmark not defined.] / <a href="#">"Statement of executed cancellation instructions for Intra-Position Movements and Settlement Instructions"</a> [ Error! Bookmark not defined.]	semt.033.001.01
<a href="#">IntraPositionMovementPendingReport</a> [ Error! Bookmark not defined.]	semt.034.001.01
<a href="#">SecuritiesSettlementTransactionStatusAdvice</a> [ Error! Bookmark not defined.] / all usages	sese.024.001.10
<a href="#">SecuritiesSettlementTransactionConfirmation</a> [ Error! Bookmark not defined.] / all usages	sese.025.001.09
<a href="#">SecuritiesTransactionCancellationRequestStatusAdvice</a> [ Error! Bookmark not defined.] / all usages	sese.027.001.05
<a href="#">SecuritiesSettlementTransactionAllegementNotification</a> [ Error! Bookmark not defined.]	sese.028.001.08
<a href="#">SecuritiesSettlementAllegementRemovalAdvice</a> [ Error! Bookmark not defined.]	sese.029.001.04
<a href="#">SecuritiesSettlementConditionModificationStatusAdvice</a> [ Error! Bookmark not defined.] / all usages	sese.031.001.08
<a href="#">SecuritiesSettlementTransactionGenerationNotification</a> [ Error! Bookmark not defined.] / all usages	sese.032.001.09

### 3.2.2.3 Outbound traffic exceeding given size limitations

Traffic sent to or from T2S is subject to a size limitation deriving from transport layer restrictions. The current message limit is foreseen at a size of 32 KB both for inbound and outbound traffic. In case of messages exceeding the maximum foreseen size technical solutions within T2S allow for adequate processing of the

messages and the contained information. The solution envisaged differs according to T2S inbound and outbound traffic.

For T2S inbound traffic there is no need for the T2S Actor to send information in one shot by making use of repetitive fields of a single message. Exceeding the maximum size of 32 KB will thus not happen. Instead of conveying the information in one (big) message the T2S Actor can send two single (small) messages. In contrast to outgoing messages there is no need to see them as "one unit".

For T2S outbound traffic the size limitation of 32 KB could lead to messages not being transmitted as their content unavoidably exceeds the maximum size. This is particularly the case for query responses and reports where a considerable amount of information referring to the same business case needs to be transported.

When the size of an outbound message exceeds the aforementioned size of 32 KB, T2S automatically switches from a message-based network service to a file-based network service allowing for a maximum file size transmission of 32 MB. By doing so, splitting of the message into different messages below the 32 KB maximum limit can be avoided.

For query requests received via a message-based network service, the network service has to be switched if the query response exceeds the 32 KB (size restriction for message-based network service). T2S then sends an error response via the channel in which the request was received and additionally "pushes" the query response details via the default routing for file-based communication.

In case the maximum size of 32 MB is exceeded by a T2S outbound file, a technical solution is implemented to split this file technically in several parts.

In case the size of a T2S outbound file is below 32 KB, the message-based network service is used for delivering it to its receiver.

In case a report exceeds the maximum size of 32 MB, the T2S outbound message may split in several parts. This is the case for the following exhaustive list of messages:

- | [semt.017](#) [▶ **Error! Bookmark not defined.**] (Statement of Transactions);
- | [semt.018](#) [▶ **Error! Bookmark not defined.**] (Statement of Pending Instructions);
- | [semt.002](#) [▶ **Error! Bookmark not defined.**] (Statement of Holdings);
- | [semt.044](#) [▶ **Error! Bookmark not defined.**] (Securities Transaction Penalties Report)
- | [camt.053](#) [▶ **Error! Bookmark not defined.**] (Statement of Accounts).
- | [reda.009](#) [▶ **Error! Bookmark not defined.**] (Statement of Static Data for Securities)
- | [reda.012](#) [▶ **Error! Bookmark not defined.**] (SecurityReport)
- | [reda.021](#) [▶ **Error! Bookmark not defined.**] (SecuritiesAccountReport)
- | [reda.035](#) [▶ **Error! Bookmark not defined.**] (Statement of Static Data for Securities Accounts)

In order to indicate that a report was split, the message elements foreseen to indicate "pagination" is used (<Pgntn> ... </Pgntn>) or for camt.053 <MsgPgntn>...</MsgPgntn>). Excepting the camt.053 and ~~reda.012~~ and semt.017 messages are split at the first level of repetitive elements.

~~The splitting for reda.009 is done on element SctyActvtyAdvc/SctyActvty/Chng.~~

~~The splitting for reda.021 is done on element SctiesAcctRpt/RptOrErr/SctiesAcctRpt.~~

The splitting for reda.035 is done on element ~~SctiesAcctActvtyAdvc/SctiesAcctActvty/Chng~~.

The splitting for semt.002 is done on element SctiesBalCtdyRpt/BalForAcct.

The splitting for semt.018 is done on element SctiesTxPdgRpt/Txs.

The splitting for semt.044 is done on element SctiesTxPnltiesRpt/Pnlty.

For semt.017 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the semt.017 is split at element SctiesTxPstngRpt/FinInstrmDtls/Tx.

~~For reda.012 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the reda.012 will be split at two different elements. The first level of splitting will be done within element SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt. A second level of splitting will be done, if required, at element SctyRpt/SplmtryData/Envlp/FinInstrmMktSpfcAttr" within the Supplementary Data of the reda.012 message. In any way, the reporting of MSAs within the reda.012 will always start on a new page. In case the second level of splitting within the SupplementaryData will apply, a dummy value within the operational error will be included to fulfil the schema requirements (of mandatory fields). This dummy value will be "MSA" and will be included in SctyRptOrErr/OpriErr/Err/Prtry.~~

For camt.053 a specific procedure for splitting is implemented. In order to avoid message parts exceeding 32 MB, the camt.053 is split at element BkToCstmrStmnt/Stmnt/Ntry.

In case splitting is applied, the following page starts with the same information within the <Stmnt> block as the last entry of the previous page (listing the same DCA number and the relating balances) and continues in the <Ntry> block by listing all instructions that do not fit into the previous page.

The application takes care that the fixed elements plus the repetitive elements do not exceed 32 MB. Data compression is not taken into account when deciding on the need to split a message. The uncompressed data volume is the basis for the calculation.

In case an outgoing file exceeds 32 MB (i.e. during night time settlement) then T2S generates two or more files so that the single file is below the allowed maximum size. Consequently the respective T2S Actor receives several files. Information about the correct sequencing of settlement related messages contained in the files is available at the level of each single message.

### 3.3.3.5 GetLimitV03 (camt.009.001.03)

#### 3.3.3.5.2 The T2S-specific schema

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Proprietary Document/GetLmt/MsgHdr/ReqTp	RequestType4Choice	IIMP152
[...]	[...]	[...]

### 3.3.3.23 GetStandingOrderV03 (camt.069.001.03)

#### 3.3.3.23.2 The T2S-specific schema

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Proprietary Document/GetStgOrdrr/MsgHdr/ReqTp/Prtry	QueryTypeIdentification_T2S_4 [□ 2200]	IIMP011 [□ 1791] IIMP012 [□ 1792] IIMP013 [□ 1792]

		IIMP014 [□ 1793] IIMP015 [□ 1793] IIMP027 [□ 1796] IIMP028 [□ 1796] IIMP029 [□ 1796] <u>IIMP152</u>
[...]	[...]	[...]

3.3.3.21 IntraBalanceMovementStatusAdviceV01 (camt.067.001.01)

**3.3.3.21.3 The message in business context**

[...]

Specific message requirements

To inform about the unsettled part of a partial filling reservation, the IntraBalanceMovementStatusAdviceV01 includes the following information:

I [...]

I Balance From/Type/Proprietary ID that, within the Reference Data~~static data~~ of T2S, corresponds to an "Object Restriction Type" that is a "cash balance" and a "Restriction Processing Type" that is "Deliverable".

I Balance To/Type/Proprietary ID that, within the Reference Data~~static data~~ of T2S, corresponds to an "Object Restriction Type" that is a "cash balance" and a "Restriction Processing Type" that is "Reservation".

[...]

3.3.7.3 IntraPositionMovementStatusAdviceV06 (semt.014.001.06)

**3.3.7.3.3 The message in business context**

[...]

Specific message requirements

To inform about the unsettled part of a partial filling reservation, the IntraPositionMovementStatusAdviceV06 includes the following information:

I Pending/Failing – status that corresponds to 'Pending' or 'Failing' (depending on whether the Settlement Restriction was partially settled on its ISD or not) with one reason code to inform about the partial settlement;

I Code – 'PART' ISO code indicating the partial settlement of the transaction;

I SettlementQuantity – quantity of financial instrument remaining to be settled;

I Balance From/Code with the value "AWAS" which indicates the deliverable position;

I Balance To/Proprietary ID that, within the Reference Data~~static data~~ of T2S, corresponds to an "Object Restriction Type" that is a "securities position" and a "Restriction Processing Type" that is "Reservation".

[...]

3.3.7.6 SecuritiesTransactionPostingReportV09 (semt.017.001.09)

**3.3.7.6.3 The message in business context**

Message example: semt.017.001.09\_T2S\_StatementTransactions\_Example.xml

In this example, T2S sends a complete Statement of Transactions requested by the T2S Actor (as defined within Reference Data~~static data~~) for the securities account 1000000123. That securities account has only two securities which ISINs are 'ISIN01234567' and 'ISIN89012345'. The report contains those Settlement Instructions that were fully settled or partially settled in the current business date, that is, January 5th 2015.

3.3.7.8 SecuritiesSettlementTransactionAllegementReportV08 (semt.019.001.08)

**3.3.7.8.3 The message in business context**

Message example 1: semt.019.001.08\_T2S\_StatementAllegements\_Example.xml

In this example, T2S sends a complete Statement of Settlement Allegement requested by the T2S Actor (as defined within Reference Data~~static data~~) for its securities accounts. The report contains the details of those Settlement Instructions for which the alleged T2S Party, CSD Participant B (CSDPB BICXXX), has not sent its part of the instruction. The report contains two allegements:

Allegement with T2S reference T1290 alleging the delivering Settlement Instruction REFABCD.

Allegement with T2S reference T1305 alleging the delivering Settlement Instruction REF123.

Message example 2: semt.019.001.08\_T2S\_DeltaStatementAllegements\_Example.xml

In this example, T2S sends a delta Statement of Settlement Allegement requested by the T2S Actor (as defined within Reference Data~~static data~~) for its securities accounts. The report contains the details of those

newly alleged Settlement Instructions for which the alleged T2S Party, CSD Participant B (CSDPBBICXXX), has not sent its part of the instruction. It also contains the list of Settlement Instructions which were formerly alleged but are now cancelled or removed. This example contains one newly alleged Settlement Instructions (allegation with T2S reference T1300), one allegation removal (with T2S reference T1290) and one cancelled allegation (T2S reference T1305).  
[...]

## 4 Appendices 1

### 4.1 Index of Business Rules and Error Codes

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
...	...	...	...	...	...	...
IIMP152	The request type must be <u>valid for the addressed service.</u>	camt.009	camt.010	.	REJT	The used request type <u>is not valid.</u>
IIMP152	The request type must be <u>valid for the addressed service.</u>	camt.069	camt.070	.	REJT	The used request type <u>is not valid.</u>
...	...	...	...	...	...	...

#### 4.3.2 Reporting of the T2S Actor Reference

[...]

This section describes in detail the reporting of the T2S Actor reference:

- | When the Instructing Party is a CSD, the T2S Actor Reference is reported back in the Account Servicer Transaction Identification.
- | When the Instructing Party is not a CSD, then:
  - In case the Instructing Party is a CSD Participant and additionally the owner of the securities account of the instruction, the T2S Actor Reference is reported back in the Account Owner Transaction Identification.
  - In case the Instructing Party is a CSD Participant and it is not the owner of the securities account of the instruction, the T2S Actor Reference is reported back in the Processor Transaction Identification.
  - In case the Instructing Party is an External CSD and additionally the owner of the securities account, the T2S Actor Reference is reported back in the Account Owner Transaction Identification. An External CSD is the owner of the securities account: either in intra/cross-CSD settlements where the owner of the securities account in T2S Reference Data static data is the External CSD e.g. an omnibus account

held in its technical issuer CSD (its parent CSD); or in external-CSD settlements where the depository is also the External CSD (i.e. the securities account is external to T2S).

[...]

## 4.5 Securities valuation bulk file format specifications

### 4.5.3 Format of Structured Files

#### 4.5.3.2 Format of records

FLAT FILE COLUMN	COLUM NAME	FORMAT	DESCRIPTION	RULES
...	...	...	...	...
11	Error description	CHAR(60)	Description of the error (if any) detected when the row was processed by <u>SDMGCRDM</u>	It must be blank in the input file This information is up-dated by T2S in the file provided back to the sending NCB
...	...	...	...	...

## 4.6 Flat file EoD reports format specifications

[...]

### 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 Reference Data~~static data~~ in T2S and influences the generation of the report. The privilege to configure these Reference Data~~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.

[...]



## 4.7 Securities Subject to cash penalties bulk file format specifications

FLAT FILE COLUMN	COLUM NAME	FORMAT	DESCRIPTION	RULES
...	...	...	...	...
9	Error description	CHAR(75)	Description of the error (if any) detected when the row was processed by <del>SDMGCRDM</del>	It must be blank in the input file This information is up-dated by T2S in the file provided back to the sending CSD
...	...	...	...	...

### 4.7.3.2 Format of records

## 4.8 Daily prices bulk file format specifications

FLAT FILE COLUMN	COLUM NAME	FORMAT	DESCRIPTION	RULES
...	...	...	...	...
12	Error description	CHAR(75)	Description of the error (if any) detected when the row was processed by <del>SDMGCRDM</del>	It must be blank in the input file.
...	...	...	...	...

### 4.8.3.2 Format of records

## 4.10 Specifications for the flat file for reporting of penalties

### 4.10.1 Daily Penalty List - Flat File Format Specifications

#### 4.10.1.2.1 Identification and Routing

T2S triggers the generation of Daily Cash Penalties List flat file reports based on a business event, i.e. DAPL (Daily Penalty List Report – Reporting of new penalties). This flat file report is pushed in A2A mode and compressed when it exceeds the minimum size of 2KB, since compression for the reports is mandatory.

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

[...]

## 4.10.2 List of Modified Penalties - Flat File Format Specifications

### 4.10.2.2.1 Identification and Routing

T2S triggers the generation of List of Modified Penalties flat file reports based on a business event, i.e. MDPL (Modified Penalties List Report). This flat file report is pushed in A2A mode and compressed when it exceeds the minimum size of 2KB, since compression for the reports is mandatory.

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

[...]

## 4.10.3 Monthly Aggregated Amounts - Flat File Format Specifications

### 4.10.3.2.1 Identification and Routing

T2S triggers the generation of Monthly Aggregated Amounts flat file reports based on a business event, i.e. MAGG (Monthly Aggregated Amounts Report). This flat file report is pushed in A2A mode and compressed when it exceeds the minimum size of 2KB, since compression for the reports is mandatory.

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

[...]