target services | T2S

# Data Migration Tool

## File Format Specification

R2026.JUN

22 January 2026

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# History of releases

| Release | Date | Issues | Status [1] |
|---|---|---|---|
| 0.0.1 | 27/06/2012 | First draft | draft |
| 0.0.2 | 11/09/2012 | Second draft | draft |
| 0.0.3 | 15/10/2012 | Remarks from first review by FES, FIT considered | draft |
| 1.0.0 | 12/11/2012 03/12/2012 | Remarks from second review considered<br>Remarks from FIT considered | final |
| 1.0.1 | 18/12/2012 | MSG: swapped chapter 2 and 3 | final |
| 1.0.2 | 11/02/2013 | Market feedback | |
| 1.0.3 | 08/03/2013 | Back end interface alignment | |
| 1.0.4 | 18/10/2013 | Final version | |
| 1.2 | 29/04/2014 | CR385, CR386, CR453 and CR454 | |
| 1.2.1 | 19/01/2015 | CR460 | |
| 1.2.2 | 30/01/2015 | CR for DMT documentation alignment | |
| 1.2.3 | 12/03/2015 | CRG meeting of 12 March 2015 where it was agreed to clarify the description of the values to define positive/ negative of a restriction type | |
| 1.2.4 | 02/06/2015 | Update of the rules for cash payment-related fields | |
| 1.2.5 | 02/03/2016 | CR495 – CR513 – CR575 – CR599 | |
| 1.2.6 | 30/03/2016 | CR583 issue 10 (PBI-158158) | |
| 1.2.7 | 07/10/2016 | Changes due to CR-593, CR-534 & CR-576 | |
| 1.2.8 | 25/07/2017 | Changes due to CR-645, CR-648 | |

1 Status value: Draft, Open, Final, Dismiss

| Release | Date | Issues | Status [1] |
|---|---|---|---|
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| R2024.NOV | 20/09/2024 | Changes due to CR-833 | |
| R2026.JUN | 22/01/2026 | Changes due to CR-863 | |

# Approval and agreement workflow

| | Team Level | | Area Level | | Project Level | | Agreement | |
|---|---|---|---|---|---|---|---|---|
| **Release** | **Approver** | **Date** | **Approver** | **Date** | **Approver** | **Date** | **Approver** | **Date** |
| | | | | | | | | |
| | | | | | | | | |

# Qualitiy Control

| | Quality Control – Domestic Level | | | | Qualitiy Control – PMO Level | | | |
|---|---|---|---|---|---|---|---|---|
| **Release** | **Degree** | **Checker** | **Date** | **Report** | **Degree** | **Checker** | **Date** | **Report** |
| | | | | | | | | |
| | | | | | | | | |

# Applicable documents

| Reference | | Object |
|---|---|---|
| 1 | [UDFS] | 4CB: T2S User Detailed Functional Specifications, V2.1, 02/12/2015 |

# Reference documents

| Reference | | Object |
|---|---|---|
| 1 | [DMT Specification] | ECB : Data Migration Tool Requirements and Related Procedures, V1.2.1, 20/01/2015 |

| | |
|---|---|
| **Owner domain** | Operational Services |
| **Owner module** | Data Migration Module |

# 1 Introduction

Prior to their going-live the Data Migration Tool (DMT) offers CSDs and NCBs the opportunity to load bulk static and dynamic data into T2S. The data is located in Excel or in flat files that are created by the user and submitted to T2S via a web application. The Excel files are used by a human being that manually transfers the data into the spreadsheet whereas the flat files are used by a legacy application that automatically exports the data into the file.

This document specifies the details of the format of the Excel and flat files for T2S data migration. Excel and flat files are available for all interfaces in the same manner. It is not a user handbook that describes the interaction of the users with DMT.

# 2 Technical Specification

## 2.1 Data Record Definition

This chapter refers to Excel and the flat file in the same manner.

### 2.1.1 Rows and Columns

A spreadsheet consists of horizontal rows and vertical columns. The columns identify the attributes and are restricted to a specific data type. There is no mixup of different attributes and data types in one column.

### 2.1.2 Header

The names of the columns appear in the first row. The names support the user to fill out the form but have no further functionality. DMT identifies the attributes based on the location of the column and does not interpret the column names.

### 2.1.3 Records

A record is a data structure that contains all parameters for a certain business function. A record spans over several rows. This is due to the fact that a record may contain attributes that are repeatable. The repeated attributes are placed in a separate row just below the initial row in the same column.

### 2.1.4 Record Type

The record type describes the business function of the record. A file may contain several records of the same record type. A mixture of different record types in one file is not possible.

The record type is indicated with a key word in the upper left corner of the file. Since there is only one record type per file the indication occurs only once. For example:

| Record Type | Record Id | An Attribute |
|---|---|---|
| Party | 1 | aaa |
| | 2 | bbb |

### 2.1.5 Record Identification

A record is identified with a unique record identifier. The identifier must be unique within the file. It is recommended that the record identifier starts with 1 and is consecutively numbered.

In case the record contains repeatable attributes and spans over several rows the record identifier is repeated in each row of the record. Rows with the same record identifier are located one after the other. These connected rows must not be interrupted by rows with another record identifier. For example:

| Record Type | Record Id | A repeatable Attribute | A non-repeatable Attribute |
|---|---|---|---|
| Party | 1 | a1 | c1 |
| | 1 | b1 | |
| | 2 | a2 | c2 |
| | 2 | b2 | |

### 2.1.6 Default Values

Default values are not used. When a field has no value the Excel field remains empty. For example:

| | | |
|---|---|---|
| aaa | | ccc |

In a flat file the length of a field with no value is 0. For example:

```
aaa,,ccc
```

DMT does not provide default values for empty fields. Any input parameter must be stated within the files.

# 2.2 Further Details

## 2.2.1 Format Types

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

| Format Type | Excel | CSV [2] |
|---|---|---|
| DATE | The format depends on the country and location of the user. | The format is « dd/mm/yyyy » with no timezone indication. Example: "30/06/2015" |
| TIME | The format depends on the country and location of the user. | The format is «hh:mm:ss » with no timezone indication. Times are in 24 hour format. Example: "15:30:59" |
| CHAR (n) | String with exactly n characters. | Same format as Excel. |
| VARCHAR (n) | String with n characters maximum. | Same format as Excel. |
| DEC (p,s) | Floating-point number with maximum p integer places and s decimal places. A dot '.' is used as decimal separator. Due to Excel restriction, cell must be treated as text | Floating-point number with maximum p integer places and s decimal places. A dot '.' is used as decimal separator. |
| NUMERIC (p) | Number with maximum p integer places and no decimal places. | Same format as Excel. |
| BOOLEAN | Possible values:<br>▮ true<br>▮ false | Same format as Excel. |

2 The CSV format matches to the Excel format when the regional settings of a Windows PC are „English (Great Britain)"

### 2.2.2 ISO 15022 Interoperability

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

Exceptions might occur if special chars are required. Character set restrictions will not apply on these fields which are not used in ISO15022 messages (e.g. Distinguish Name in Party Technical Address for Party) and will not hamper interoperability.

Exceptions are highlighted in the definition of the related fields.

Some fields are restricted in length. The number of characters and integer places is shorter than in ISO 20022. See [UDFS], chapter 2.2.4, for details.

### 2.2.3 Timezones

Timezones do to appear in the data. The timezone is concidered the actual timezone of Frankfurt. This is either **CET** (GMT+01:00) or, when a daylight saving hour is applied, **CEST** (GMT+02:00).

### 2.2.4 Character Set

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

a b c d e f g h i j k l m n o p q r s t u v w x y z

A B C D E F G H I J K L M N O P Q R S T U V W X Y Z

0 1 2 3 4 5 6 7 8 9

/ - ? : ( ) . , ' +

CR LF Space

### 2.2.5 Filenames

Any filename is permitted.

Remark:

The filenames of the provided examples contain the record type, e.g. "DMT.SDMG.Party.100". This helps the user to identify the respective example but is not required by DMT. DMT only examines the file content to recognize the record type (see chapter 2.1.4 for details).

# 2.3 Technical Specification of the Excel File

## 2.3.1 Excel Version

The Excel files adhere to one single distinct version of Microsoft Office.

Comment [A1]: CR645

Detailed information:

- Version: Microsoft® Office Excel® 2007
- File Extension: xlsx

## 2.3.2 Restrictions

### 2.3.2.1 Worksheets

The option that one Excel file may contain several worksheets is not supported. DMT uses only the very first worksheet.

### 2.3.2.2 Number of Rows

Due to technical limitations the number of rows is restricted.

Detailed information:

- Maximum number of rows: 50.000 [3]

3 This number might be further optimised

#### 2.3.2.3 Size Limits

In addition to the number of rows, the uploaded file can not exceed 9 MB.

# 2.4 Technical Specification of the Flat File

## 2.4.1 Compliancy to RFC 4180

The flat file has a CSV format that follows closely RFC 4180. The RFC specifies a format that is widely used by many implementations and eases the development of an unload process.

Detailed information:

- File Extension: csv

## 2.4.2 Definition of the CSV Format (RFC 4180)

1. Each row is located on a separate line, delimited by a line break (CRLF). For example:

```
aaa,bbb,ccc CRLF

zzz,yyy,xxx CRLF
```

1. The last row in the file has no ending line break. For example:

```
aaa,bbb,ccc CRLF

zzz,yyy,xxx
```

1. Within each row, there are one or more fields, separated by commas. Each row contains the same number of fields throughout the file. Spaces are considered part of a field and are not ignored. The last field in the record is not followed by a comma. For example:

```
aaa,bbb,ccc
```

1. Each field may or may not be enclosed in double quotes. If fields are not enclosed with double quotes, then double quotes do not appear inside the fields. For example:

```
aaa,"bbb","ccc" CRLF
zzz,yyy,"xxx"
```

1. Fields containing line breaks (CRLF), double quotes, and commas are enclosed in double-quotes. For example:

```
aaa,"b CRLF bb",ccc CRLF
zzz,yyy,xxx
```

1. A double-quote appearing inside a field is escaped by preceding it with another double quote [4]. For example:

```
"aaa","b""bb","ccc"
```

The escaping with double-quotes ensures that all data can appear. Quotes, commas and line breaks may be included into the business data.

### 2.4.3 Control Characters

In order to structure the data in the flat file the following control characters are used:

| | |
|---|---|
| Carriage Return (CR) | 0x0d |
| Line Feed (LF) | 0x0a |

### 2.4.4 Encoding

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

4 Actually character « quote » is not allowed. See chapter 2.2.4 for details. Please note that the CSV format definition is independent from the character set.

## 2.4.5 Restrictions

### 2.4.5.1 Number of Rows

Due to technical limitations the number of rows is restricted.

Detailed information:

- Maximum number of rows: 50.000 [5]

### 2.4.5.2 Size Limits

In addition to the number of rows, the uploaded file can not exceed 9 MB.

5 This number might be further optimised

# 3 Format of Structured Files

## 3.1 Format of Excel and Flat Files

See chapter 2.2 for the specification and details of the format types.

### 3.1.1 Technical Prerequisites

#### 3.1.1.1 Record Type Identifier

Prior to the static and dynamic data appears the record type identifier.

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per File |
|---|---|---|---|---|---|---|
| 1 | A | Record Type | VARCHAR (50) | Indicates the business function. The required value can be found in the first line of the chapters 3.1.2.1 - 3.1.3.1. | Occurs in the 2nd row only. | 1..1 |

### ~~3.1.2 Static Data~~

~~3.1.2.1 Party Reference Data - New~~

- ~~**Record Type: "Party**~~

~~**The record is used to create party reference data.**~~

~~**Related activities covered:**~~

**Table 1 - ~~ACT.3.1~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Party"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Parent BIC~~ | ~~CHAR (11)~~ | | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~Type~~ | ~~Possible values:~~<br>~~- PMBK~~<br>~~- CSDP~~<br>~~- ECSD~~ | ~~Classification of the party:~~<br>~~- PMBK = Payment bank~~<br>~~- CSDP = CSD participant~~<br>~~- ECSD = External CSD~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Opening Date~~ | ~~DATE~~ | ~~Activation date of a party.~~ | ~~Must be equal or greater than the current date.~~ | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Closing Date~~ | ~~DATE~~ | ~~Closing date of the party.~~ | ~~Must be greater than the Opening Date.~~ | | ~~0..1~~ |
| ~~7~~ | ~~G~~ | ~~BIC~~ | ~~CHAR (11)~~ | ~~Party BIC.~~ | | | ~~1..1~~ |
| ~~Group "Name"~~ | | | | | | ~~1..1~~ | |
| ~~8~~ | ~~H~~ | ~~Long Name~~ | ~~VARCHAR (350)~~ | ~~Long name.~~ | | | ~~1..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Short Name | VARCHAR (35) | Short name. | | | 1..1 |
| Group "Address" | | | | | Must occur when Type is 'PMBK' or 'ECSD'. Must not occur when Type is something else. | 0..1 | |
| 10 | J | Street | VARCHAR (70) | Name of the street for the address. | | | 1..1 |
| 11 | K | House Number | VARCHAR (16) | House number for the address. | | | 1..1 |
| 12 | L | Postal Code | VARCHAR (16) | Postal code for the address. | | | 1..1 |
| 13 | M | City | VARCHAR (35) | City for the address. | | | 1..1 |
| 14 | N | State or Province | VARCHAR (35) | State or the province for the address. | | | 0..1 |
| 15 | O | Country Code | CHAR (2) | Country code of the address. | | | 1..1 |
| Group "Party Technical Address" | | | | | | 1..10 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 16 | P | Technical Address | VARCHAR (256) | Unique technical address of the party (distinguished name). | ISO15022 interoperability character set restriction does not apply | | 1..1 |
| Group "Auto-Collateralisation Rule" | | | | | May occur only when Type is 'PMBK'. It is used to provide client collateralisation service.<br>This group may only be used by NCBs. | 0..1 | |
| 17 | Q | Collateralisation Procedure | Possible value:<br>▪ REPO | Type of collateralisation procedure application.<br>Possible value:<br>▪ REPO | When Type is 'PMBK' the value must be 'REPO'. | | 1..1 |
| Group "Market-Specific Attributes" | | | | | | 0..10 | |
| 18 | R | Market-Specific Party Attribute Name | VARCHAR (35) | Name of the market specific attribute. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 19 | S | Market-Specific Party Attribute Value | VARCHAR (350) | Value of the market specific attribute. | | | 1..1 |
| Group "Party Restriction List" | | | | | | 0..10 | |
| 20 | T | Restriction Type | CHAR (4) | List of blocking restrictions. | | | 1..1 |
| 21 | U | Restriction Valid From Date | DATE | Valid from date and time of the restriction. | Must be equal or greater than the current date and time. | | 1..1 |
| 22 | V | Restriction Valid From Time | TIME | | | | 1..1 |
| 23 | W | Restriction Valid To Date | DATE | Valid to date and time of the restriction. | Date and time must occur together.<br>Must be greater than the Valid From date and time. | | 0..1 |
| 24 | X | Restriction Valid To Time | TIME | | | | 0..1 |

**{CR-863}**

### 3.1.2.2 Technical Address Network Service Link - New

- **Record Type: "Technical Address Network Service Link"**

**The record is used to create a link between a technical address and a network service.**

**Related activities covered:**

**TABLE 2 - ACT.3.2**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Party Identification" | | | | | | 1..1 | |
| 3 | C | Parent BIC | CHAR (11) | BIC of the System Entity responsible for the party | | | 1..1 |
| 4 | D | Party BIC | CHAR (11) | BIC of the party | | | 1..1 |
| Group "Technical Address Network Service" | | | | | | 1..1 | |
| 5 | E | Technical Address | VARCHAR (256) | | ISO15022 interoperability character set restriction does not apply | 1..1 | |
| 6 | F | Network Service | VARCHAR (35) | | | 1..1 | |

**{CR-863}**

### 3.1.2.3 Additional Party Market Specific Attributes - New

- **Record Type: "Party Market Specific Attribute"**

**The record is used to create additional market specific attributes for an existing party.**

**Related activities covered:**

**Table 3 - ~~ACT.3.3~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Party Identification"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Parent BIC~~ | ~~CHAR (11)~~ | ~~BIC of the System Entity responsible for the party~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~Party BIC~~ | ~~CHAR (11)~~ | ~~BIC of the party~~ | | | ~~1..1~~ |
| ~~Group "Market Specific Attributes"~~ | | | | | | ~~1..10~~ | |
| ~~5~~ | ~~E~~ | ~~Market Specific Party Attribute Name~~ | ~~VARCHAR (35)~~ | ~~Name of the market specific attribute.~~ | | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Market Specific Party Attribute Value~~ | ~~VARCHAR (350)~~ | ~~Value of the market specific attribute.~~ | | | ~~1..1~~ |

**{CR-863}**

### ~~3.1.2.4 Securities Account - New~~

- **~~Record Type: "Securities Account"~~**

**~~The record is used to create a securities account.~~**

**~~Related activities covered:~~**

**TABLE 4 - ~~ACT.4.1~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Securities Account"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Securities Account Number~~ | ~~VARCHAR (35)~~ | ~~Unique securities account number.~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~Securities Account Type~~ | ~~Possible values:~~<br>~~▪ CSDM~~<br>~~▪ CSDP~~<br>~~▪ ICSA~~<br>~~▪ TOFF~~<br>~~▪ CSDO~~<br>~~▪ ISSA~~ | ~~Classification of the securities account:~~<br>~~▪ CSDM = CSD mirror account~~<br>~~▪ CSDP = CSD participant account~~<br>~~▪ ICSA = Inter-CSD account~~<br>~~▪ TOFF = T2S technical offset account~~<br>~~▪ CSDO = CSD omnibus account~~ | | | ~~1..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ ISSA = Issuance account | | | |
| 5 | E | Opening Date | DATE | Opening date of the securities account. | Must be equal or greater than the current date. | | 1..1 |
| 6 | F | Closing Date | DATE | Closing date of the securities account. | Must be greater than the Opening Date. | | 0..1 |
| 7 | G | Hold/Release | Possible values:<br>▪ HOLD<br>▪ RELE | Default setting for specific settlement instruction related to the securities account:<br>▪ HOLD = Hold<br>▪ RELE = Release | | | 1..1 |
| 8 | H | Negative Position | BOOLEAN | ▪ true = The securities account can hold a negative position | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | End Investor Account Flag | Possible values:<br>- NONE<br>- FOPA<br>- DVFO | Additional flags for the securities account:<br>- NONE = No account allocations<br>- FOPA = FOP account allocations<br>- DVFO = DVP/FOP | | | 1..1 |
| 10 | J | Pricing Scheme | Possible values:<br>- SACC<br>- ISIN | Pricing scheme of the customer:<br>- SACC = Securities account<br>- ISIN = Security | | | 1..1 |
| Group "Account Holder" | | | | | | 1..1 | |
| 11 | K | Parent BIC | CHAR (11) | Represents the party. | | | 1..1 |
| 12 | L | BIC | CHAR (11) | Represents the party. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "Market Specific Securites Account Attribute" | | | | | | 0..10 | |
| 13 | M | Market-Specific Securities Account Attribute Name | VARCHAR (35) | Name of the market specific attribute. | | | 1..1 |
| 14 | N | Market-Specific Securities Account Attribute Value | VARCHAR (350) | Value of the market specific attribute. | | | 1..1 |
| Group "Securities Account Restriction" | | | | | | 0..10 | |
| 15 | O | Restriction Type | CHAR (4) | Code to identify the restriction. | | | 1..1 |
| 16 | P | Valid From Date | DATE | Valid from date and time of the securities account. | Must be equal or greater than the current date and time. | | 1..1 |
| 17 | Q | Valid From Time | TIME | | | | |
| 18 | R | Valid To Date | DATE | Valid to date and time of the securities account. | Must be greater than the Valid From date and time. | | 0..1 |
| 19 | S | Valid To Time | TIME | | | | |

**{CR-863}**

### 3.1.2.5 Additional Securities Account Market Specific Attributes - New

- **Record Type: "Securities Account Market Specific Attribute"**

~~The record is used to create additional market specific attributes for an existing securities account.~~

~~Related activities covered:~~

**TABLE 5 - ~~ACT.4.3~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Securities Account Identification"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Securities Account Number~~ | ~~VARCHAR (35)~~ | | | | ~~1..1~~ |
| ~~Group "Market-Specific Attributes"~~ | | | | | | ~~1..10~~ | |
| ~~4~~ | ~~D~~ | ~~Market-Specific Securities Account Attribute Name~~ | ~~VARCHAR (35)~~ | ~~Name of the market specific attribute.~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Market-Specific Securities Account Attribute Value~~ | ~~VARCHAR (350)~~ | ~~Value of the market specific attribute.~~ | | | ~~1..1~~ |

~~{~~**CR-863**~~}~~

~~3.1.2.6 Securities - New~~

- ~~**Record Type: "Security"**~~

~~The record is used to create a security.~~

~~Related activities covered:~~

**Table 6 - ~~ACT.5.1~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Securities"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~ISIN~~ | ~~CHAR (12)~~ | ~~Actual value for the securities code, (the ISIN for the security).~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~CFI Code~~ | ~~CHAR (6)~~ | ~~Classification of the security according to ISO 10962:2021 standard.~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Issue Date~~ | ~~DATE~~ | ~~Date from which the settlement is allowed for the security.~~ | | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Maturity Date~~ | ~~DATE~~ | ~~Final maturity or expiry date of the security.~~ | ~~Must be equal or greater than the current date.~~ | | ~~0..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 7 | G | Issue Currency | CHAR (3) | Issue currency of a security in the system using ISO 4217 standard. | | | 1..1 |
| 8 | H | Country of Issuance | CHAR (2) | Country in which the security is issued. | | | 1..1 |
| Group "Security Name" | | | | | | 1..1 | |
| 9 | I | Long Name | VARCHAR (350) | Long description of the security according to ISO 18774 standard Part 1 and Part 2. | | | 1..1 |
| 10 | J | Short Name | VARCHAR (35) | Short description of the security (FIDS) according to ISO 18774 standard. | | | 1..1 |
| Group "Security Settlement Data" | | | | | | 1..1 | |
| 11 | K | Settlement Type | Possible values:<br>- UNIT<br>- FAMT | Type of settlement foreseen for the security:<br>- UNIT = Units | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ FAMT = Nominal | | | |
| 12 | L | Minimum Settlement Unit | DEC (14,14) | Minimum settlement unit for a security. | | | 1..1 |
| 13 | M | Settlement Multiple for Units | DEC (14,14) | Settlement multiple for units. | | | 1..1 |
| Group "Deviating Settlement Unit" | | | | | | 0..10 | |
| 14 | N | Deviating Settlement Unit | DEC (14,14) | Deviating settlement unit for a security. | | | 1..1 |
| Group "Market Specific Attributes" | | | | | | 0..10 | |
| 15 | O | Market-Specific Security Attribute Name | VARCHAR (35) | Name of the market specific attribute. | | | 1..1 |
| 16 | P | Market-Specific Security Attribute Value | VARCHAR (350) | Value of the market specific attribute. | | | 1..1 |
| Group "Security Restriction" | | | | | | 0..10 | |
| 17 | Q | Restriction Type | CHAR (4) | Reason type applied to the security. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 18 | R | Restriction Valid From Date | DATE | Valid from date and time of the security. | Must be equal or greater than the current date and time. | | 1..1 |
| 19 | S | Restriction Valid From Time | TIME | | | | |
| 20 | T | Restriction Valid To Date | DATE | Valid to date and time of the restriction. | Must be equal or greater than the valid from date and time. | | 0..1 |
| 21 | U | Restriction Valid To Time | TIME | | | | |

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### 3.1.2.7 Securities Market Specific Attributes - New

- **Record Type: "Securities Market Specific Attribute"**

**The record is used for two purposes:**

1. **to let Security Maintenance Entity create additional market specific attributes for an existing security**
2. **to let Investor CSDs create their own set of market specific attributes for an existing security**

**Related activities covered:**

**TABLE 7 - ACT.5.2**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Security Identification" | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 3 | C | ISIN | CHAR (12) | Actual value for the securities code, (the ISIN for the security). | | | 1..1 |
| Group "Market-Specific Attributes" | | | | | | 1..10 | |
| 4 | D | Market-Specific Party Attribute Name | VARCHAR (35) | Name of the market specific attribute. | | | 1..1 |
| 5 | E | Market-Specific Party Attribute Value | VARCHAR (350) | Value of the market specific attribute. | | | 1..1 |

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3.1.2.8 Investor CSD Security Restrictions - New

- **Record Type: "Investor CSD Security Restrictions"**

**The record is used by Investor CSDs to apply restrictions on securities.**

**Related activities covered:**

**TABLE 8 - ACT.5.3**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "Securities" | | | | | | | |
| 3 | C | ISIN | CHAR (12) | Actual value for the securities code, (the ISIN for the security). | | | 1..1 |
| Group "Security Restriction" | | | | | | 1..10 | |
| 4 | D | Restriction Type | CHAR (4) | List of blocking restrictions. | | | 1..1 |
| 5 | E | Restriction Valid From Date | DATE | Valid from date and time of the restriction. | Must be equal or greater than the current date and time. | | 1..1 |
| 6 | G | Restriction Valid From Time | TIME | | | | 1..1 |
| 7 | G | Restriction Valid To Date | DATE | Valid to date and time of the restriction. | Must be equal or greater than the valid from date and time. | | 0..1 |
| 8 | H | Restriction Valid To Time | TIME | | | | |

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### 3.1.2.9 CSD Account Link - New

- **Record Type: "CSD Account Link"**

**The record is used to create a link between a technical issuer and a CSD account**

**Related activities covered:**

**TABLE 9 - ~~ACT.4.2~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Investor"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Investor Parent BIC~~ | ~~CHAR (11)~~ | ~~Parent BIC related to the investor.~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~Investor BIC~~ | ~~CHAR (11)~~ | ~~BIC related to investor.~~ | | | ~~1..1~~ |
| ~~Group "Technical Issuer"~~ | | | | | | ~~1..1~~ | |
| ~~5~~ | ~~E~~ | ~~Issuer Parent BIC~~ | ~~CHAR (11)~~ | ~~Parent BIC related to the technical issuer.~~ | | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Issuer BIC~~ | ~~CHAR (11)~~ | ~~BIC related to the technical issuer.~~ | | | ~~1..1~~ |
| ~~Group "CSD Account Link"~~ | | | | | | ~~1..1~~ | |
| ~~7~~ | ~~G~~ | ~~Valid From~~ | ~~DATE~~ | ~~Valid from date of the link.~~ | ~~Must be equal or greater than the current date.~~ | | ~~1..1~~ |
| ~~8~~ | ~~H~~ | ~~Valid To~~ | ~~DATE~~ | ~~Valid to date of the link.~~ | ~~Must be greater than the Valid From date.~~ | | ~~0..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | CSD Participant Account | VARCHAR (35) | CSD participant account number. | Not allowed if "External CSD Participant Account" is specified. | | 0..1 |
| 10 | J | Mirror Account | VARCHAR (35) | Mirror account number. | | | 0..1 |
| 11 | K | Inter-CSD Account | VARCHAR (35) | Inter-CSD account number. | | | 0..1 |
| 12 | L | Omnibus Account | VARCHAR (35) | Omnibus account number. | | | 0..1 |
| 13 | M | External CSD Participant Account | VARCHAR (35) | External CSD participant account number | Not allowed if "CSD Participant Account" is specified. | | 0..1 |

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3.1.2.10 Securities CSD Link - New

- **Record Type: "Securities CSD Link"**

**The record is used to create a securities CSD link.**

**Related activities covered:**

**TABLE 10 - ~~ACT.6.1~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record~~ | ~~1..n~~ | |
| ~~Group "CSD Link"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~ISIN~~ | ~~CHAR (12)~~ | ~~ISIN of the security.~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~Link Type~~ | ~~Possible values:~~<br>~~▪ NVST~~<br>~~▪ ISSR~~ | ~~Possible values:~~<br>~~▪ NVST = Investor~~<br>~~▪ ISSR = Issuer~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Valid From~~ | ~~DATE~~ | ~~Valid from date of the securities CSD link.~~ | ~~Must be equal or greater than the current date.~~ | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Valid To~~ | ~~DATE~~ | ~~Valid to date of the securities CSD link.~~ | ~~Must be greater than the Valid From date.~~ | | ~~0..1~~ |
| ~~7~~ | ~~G~~ | ~~Issuer/Investor Parent BIC~~ | ~~CHAR (11)~~ | ~~Issuer / investor parent BIC.~~ | | | ~~1..1~~ |
| ~~8~~ | ~~H~~ | ~~Issuer/Investor BIC~~ | ~~CHAR (11)~~ | ~~Issuer / investor BIC.~~ | | | ~~1..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Security Maintenance | BOOLEAN | ▪ 'true' = the involved CSD (issuer / technical issuer / investor) is also the maintainer of the related reference data | | | 1..1 |
| 10 | J | Technical Issuer Parent BIC | CHAR (11) | Technical issuer parent BIC. | Both values must occur together. | | 0..1 |
| 11 | K | Technical Issuer BIC | CHAR (11) | Technical issuer BIC. | | | 0..1 |
| Group "Issuance Account" | | | | | | 0..10 | |
| 12 | L | Issuance Account | VARCHAR (35) | Issuance account number. | | | 1..1 |
| 13 | M | Primary | BOOLEAN | ▪ true = The account is the primary issuance account (the one used for realignment chain) | At least one and only one issuance account must be primary. | | 1..1 |

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~~3.1.2.11 CMB Securities Account Links - New~~

- **~~Record Type: "CMB Securities Account Link"~~**

**~~The record is used to create a CMB securities account link.~~**

**~~Related activities covered:~~**

**TABLE 11 - ~~ACT.15.1~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Account Link"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Securities Account Number~~ | ~~VARCHAR (35)~~ | ~~Number of the related securities account.~~ | | | ~~1..1~~ |
| ~~4~~ | ~~D~~ | ~~T2S Dedicated Cash Account Number~~ | ~~VARCHAR (34)~~ | ~~DCA of the CMB the securities account number is linked to~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Valid From~~ | ~~DATE~~ | ~~Valid from date and time of the CMB securities accounts link.~~ | ~~Must be equal or greater than the current date.~~ | | ~~1..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 6 | F | Valid To | DATE | Valid to date and time of the CMB securities accounts link. | Must be greater than the Valid From date. | | 0..1 |
| 7 | G | Default Link | BOOLEAN | ▌ true = The T2S dedicated cash account is the default link for the securities account. | | | 1..1 |
| 8 | H | Collateralisation Link | BOOLEAN | ▌ true = T2S can use the securities, earmarked as collateral and held on the securities account, for auto-collateralisation operations on the T2S dedicated cash account it is linked to. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Cash Settlement Link | BOOLEAN | ▪ true = T2S can use the link between the securities account and the T2S dedicated cash account for the settlement of the cash leg of a settlement instruction. | | | 1..1 |

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3.1.2.12 User - New

▪ **Record Type: "User"**

**The record is used to create a user.**

**Related activities covered:**

**TABLE 12 - ACT.16.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "User" | | | | | | 1..1 | |
| 3 | C | Login Name | VARCHAR (35) | Login name. | | | 1..1 |
| 4 | D | Name | VARCHAR (127) | Name of the user. | | | 1..1 |
| 5 | E | System User Reference | VARCHAR (35) | System reference of the user. | | | 1..1 |
| 6 | F | Lockout From Date | DATE | Date and time when the user is locked out from the system. | Must be equal or greater than the current date and time.<br>Date and time cannot be specified when "Lockout" = false.<br>Date and time are mandatory when "Lockout" = true | | 0..1 |
| 7 | G | Lockout From Time | TIME | | | | 0..1 |
| 8 | H | Lockout | BOOLEAN | true = The user cannot enter the system after the Lockout From Date and Time | | | 1..1 |
| Group "Party" | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Parent BIC | CHAR (11) | Party parent BIC. | | | |
| 10 | J | BIC | CHAR (11) | Party BIC. | | | 1..1 |

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### 3.1.2.13 Roles - New

- **Record Type: "Role"**

**The record is used to create a role.**

**Related activities covered:**

**TABLE 13 - ACT.16.2**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record | 1..n | |
| Group "Role" | | | | | | 1..1 | |
| 3 | C | Role Name | VARCHAR (35) | Name of the role. | | | 1..1 |
| 4 | D | Role Description | VARCHAR (127) | Description of the role. | | | 1..1 |

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### 3.1.2.14 Secured Group - New

- **Record Type: "Secured Group"**

**The record is used to create a secured group.**

**Related activities covered:**

**TABLE 14 - ACT.16.3**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record | 1..n | |
| Group "Secured Group" | | | | | | 1..1 | |
| 3 | C | Secured Group Type | Possible values:<br>- PART<br>- SECU<br>- SACC<br>- CASH | Classification for the secured group:<br>- PART = Parties<br>- SECU = Securities<br>- SACC = Securities Accounts<br>- CASH = T2S Dedicated Cash Accounts | | | 1..1 |
| Group "Secured Object: Parties" | | | | | Occurs only when Secured Group Type is 'Parties'. | 0..10 | |
| 4 | D | Parent BIC | CHAR (11) | Parent BIC of the secured party objects. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 5 | E | BIC | CHAR (11) | BIC of the secured party objects. | | | 1..1 |
| Group "Secured Object: Securities" | | | | | Occurs only when Secured Group Type is 'Securities'. | 0..10 | |
| 6 | F | ISIN | CHAR (12) | ISIN of the secured security objects. | | | 1..1 |
| Group "Secured Object: Securities Accounts" | | | | | Occurs only when Secured Group Type is 'Securities Accounts'. | 0..10 | |
| 7 | G | Securities Account Number | VARCHAR (35) | Securities account number of the secured securities accounts object. | | | 1..1 |
| Group "Secured Object: T2S Dedicated Cash Accounts" | | | | | Occurs only when Secured Group Type is 'T2S Dedicated Cash Accounts'. | 0..10 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 8 | H | T2S Dedicated Cash Account Number | VARCHAR (34) | T2S dedicated cash account number of the secured security objects. | | | 1..1 |

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### 3.1.2.15 Grant Roles - New

- **Record Type: "Grant Role"**

**The record is used to grant a role to a party and/or a user.**

**Related activities covered:**

**TABLE 15 - ACT.16.4**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Role" | | | | | | 1..1 | |
| 3 | C | Role Name | VARCHAR (35) | Name of the role to be granted. | | | 1..1 |
| Group "User" | | | | | Mandatory if group "Party" is not specified, Not allowed otherwise. | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 4 | D | User | VARCHAR (35) | Login name of the user. | | | 1..1 |
| Group "Party" | | | | | Mandatory if group "User" is not specified. Not allowed otherwise. | 0..1 | |
| 5 | E | Parent BIC | CHAR (11) | Parent BIC of the party. | | | 1..1 |
| 6 | F | BIC | CHAR (11) | BIC of the party. | | | 1..1 |

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### 3.1.2.16 Grant System Privilege - New

- **Record Type: "Grant System Privilege"**

**The record is used to grant a system privilege to a party, user or role.**

**Related activities covered:**

**TABLE 16 - ACT.16.4**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "Role" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 3 | C | Role Name | VARCHAR (35) | Name of the role. | | | 1..1 |
| Group "Party" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 4 | D | Parent BIC | CHAR (11) | Parent BIC of the party. | | | 1..1 |
| 5 | E | BIC | CHAR (11) | BIC of the party. | | | 1..1 |
| Group "User" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 6 | F | User | VARCHAR (35) | Login name of the user. | | | 1..1 |
| Group "Privilege" | | | | | | 1..1 | |
| 7 | G | Privilege Name | VARCHAR (35) | Name of the system privilege. | ISO15022 interoperability character set restriction does not apply | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 8 | H | Deny Option | BOOLEAN | ▪ true = The system privilege is explicitly denied<br>▪ false = The system privilege is explicitly assigned | | | 1..1 |
| 9 | I | 4-Eyes Option | BOOLEAN | ▪ true = The 4-eyes principle is required to perform the activity linked to the system privilege<br>▪ false = The 2-eyes principle is required to perform the activity linked to the system privilege | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 10 | J | Administration Option | BOOLEAN | ▌ true = If the grantee of the privilege is a user or a role the grantee is allowed to grant the same privilege to another user or role of the same party. If the grantee of the privilege is a party, the party administrators of the grantee party are allowed to grant the same privilege also to other parties. | | | 1..1 |

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| | | | | ~~false = If the grantee of the privilege is a user or a role the grantee is not allowed to grant the same privilege to another user or role of the same party. If the grantee of the privilege is a party, the party administrators of the grantee party are allowed to grant the same privilege only to users and roles of the same party.~~ | | | |

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### 3.1.2.17 Grant Object Privilege - New

- **Record Type: "Grant Object Privilege"**

**The record is used to grant an object orivilege to a party, user or role. Except "Secured Group" all secured element types are covered. For secured element type "Secured Group" see chapter 3.1.2.18.**

**Related activities covered:**

**TABLE 17 - ACT.16.4**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Role" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 3 | C | Role Name | VARCHAR (35) | Name of the role. | | | 1..1 |
| Group "Party" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 4 | D | Parent BIC | CHAR (11) | Parent BIC of the party. | | | 1..1 |
| 5 | E | BIC | CHAR (11) | BIC of the party. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "User" | | | | | One and only one of the groups "Role", "Party" or "User" must occur. | 0..1 | |
| 6 | F | User | VARCHAR (35) | Login name of the user. | | | 1..1 |
| Group "Privilege" | | | | | | 1..1 | |
| 7 | G | Secured Element Type | Possible values:<br>- SYSE<br>- PART<br>- SECU<br>- PAACSACC<br>- CASH | Possible values:<br>- SYSE = System Entity<br>- PART = Party<br>- SECU = Security<br>- PAAC = Party and its accounts<br>- SACC = Securities Account<br>- CASH = T2S Dedicated Cash Account | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "Party"/"Party and its accounts" | | | | | Occurs only when Secured Element Type is PART (Party) or PAAC (Party and its accounts). | 0..1 | |
| 8 | H | Parent BIC | CHAR (11) | Parent BIC of the party. | | | 1..1 |
| 9 | I | BIC | CHAR (11) | BIC of the party. | | | 1..1 |
| Group "Security" | | | | | Occurs only when Secured Element Type is 'Security'. | 0..1 | |
| 10 | J | ISIN | CHAR (12) | ISIN of the security. | | | 1..1 |
| Group "Securities Account" | | | | | Occurs only when Secured Element Type is 'Securities Account'. | 0..1 | |
| 11 | K | Security Account Number | VARCHAR (35) | Number of the security account. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| Group "T2S Dedicated Cash Account" | | | | | Occurs only when Secured Element Type is 'T2S Dedicated Cash Account'. | 0..1 | |
| 12 | L | T2S Dedicated Cash Account Number | VARCHAR (34) | Number of the T2S dedicated cash account. | | | 1..1 |
| Group "System Entity" | | | | | Occurs only when Secured Element Type is SYSE (System Entity) | 0..1 | |
| 13 | M | BIC | CHAR (11) | BIC. | | | 1..1 |
| Group "Administration" | | | | | | 1..1 | |
| 15 | N | Privilege Name | VARCHAR (35) | Name of the object privilege. | ISO15022 interoperability character set restriction does not apply | | 1..1 |
| 16 | O | Deny Option | BOOLEAN | ▮ true = The object privilege is explicitly denied | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ false = The object privilege is explicitly assigned | | | |
| 17 | P | 4-Eyes Option | BOOLEAN | ▪ true = The 4-eyes principle is required to perform the activity linked to the object privilege<br>▪ false = The 2-eyes principle is required to perform the activity linked to the object privilege | | | 1..1 |
| 18 | Q | Administration Option | BOOLEAN | ▪ true = If the grantee of the privilege is a user or a role the grantee is allowed to | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | grant the same privilege to another user or role of the same party. If the grantee of the privilege is a party, the party administrators of the grantee party are allowed to grant the same privilege also to other parties.<br>false = If the grantee of the privilege is a user or a role the grantee is not allowed to grant the same privilege to an- | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | other user or role of the same party. If the grantee of the privilege is a party, the party administrators of the grantee party are allowed to grant the same privilege only to users and roles of the same party. | | | |

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3.1.2.18 Grant Object Privilege (Secured Group) - New

- **Record Type: "Grant Object Privilege (Secured Group)"**

**The record is used to grant an object privilege to a party, user or role. As secured element type only "Secured Group" is covered. For the other secured element types see chapter 3.1.2.17. The record does not refer to an existing secured group. Intead, a new secured group is created.**

**Related activities covered:**

**TABLE 18 - ~~ACT.16.4~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Role"~~ | | | | | ~~One and only one of the groups "Role", "Party" or "User" must occur.~~ | ~~0..1~~ | |
| ~~3~~ | ~~C~~ | ~~Role Name~~ | ~~VARCHAR (35)~~ | ~~Name of the role.~~ | | | ~~1..1~~ |
| ~~Group "Party"~~ | | | | | ~~One and only one of the groups "Role", "Party" or "User" must occur.~~ | ~~0..1~~ | |
| ~~4~~ | ~~D~~ | ~~Parent BIC~~ | ~~CHAR (11)~~ | ~~Parent BIC of the party.~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~BIC~~ | ~~CHAR (11)~~ | ~~BIC of the party.~~ | | | ~~1..1~~ |
| ~~Group "User"~~ | | | | | ~~One and only one of the groups "Role", "Party" or "User" must occur.~~ | ~~0..1~~ | |
| ~~6~~ | ~~F~~ | ~~User~~ | ~~VARCHAR (35)~~ | ~~Login name of the user.~~ | | | ~~1..1~~ |
| ~~Group "Secured Group"~~ | | | | | | ~~1..1~~ | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 7 | G | Secured Group Identifier | NUMERIC (9) | Identifier of the secured group as get from related U2A screen. | | | 1..1 |
| Group "Administration" | | | | | | 1..1 | |
| 8 | H | Privilege Name | VARCHAR (35) | Name of the object privilege. | ISO15022 interoperability character set restriction does not apply | | 1..1 |
| 9 | I | Deny Option | BOOLEAN | ▪ true = The object privilege is explicitly denied<br>▪ false = The object privilege is explicitly assigned | | | 1..1 |
| 10 | J | 4-Eyes Option | BOOLEAN | ▪ true = The 4-eyes principle is required to perform the | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | activity linked to the object privilege<br>▪ false = The 2-eyes principle is required to perform the activity linked to the object privilege | | | |
| 11 | K | Administration Option | BOOLEAN | ▪ true = If the grantee of the privilege is a user or a role the grantee is allowed to grant the same privilege to another user or role of the same party. If the grantee of the privilege is a party, the | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | party administrators of the grantee party are allowed to grant the same privilege also to other parties.<br>▪ false = If the grantee of the privilege is a user or a role the grantee is not allowed to grant the same privilege to another user or role of the same party. If the grantee of the privilege is a party, the party administrators of the | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | grantee party are allowed to grant the same privilege only to users and roles of the same party. | | | |

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### 3.1.2.19 Message Subscription Rule Set - New

- **Record Type: "Message Subscription Rule Set"**

**The record is used to create message subscription rules and a message subscription rule set and the relationship among the rule set and a list of parties.**

**Related activities covered:**

**TABLE 19 - ACT.17.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Message Subscription Rule Set" | | | | | | 1..1 | |
| 3 | C | Name | VARCHAR (35) | Name of the message subscription rule set. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 4 | D | Description | VARCHAR (350) | Description of the message subscription rule set. | | | 1..1 |
| 5 | E | Valid From | DATE | Valid from date of the message subscription rule set. | Must be greater than the current date. | | 1..1 |
| 6 | F | Valid To | DATE | Valid to date of the message subscription rule set. | Must be greater than the Valid From date. | | 0..1 |
| 7 | G | Positive/Negative Parameter Set | BOOLEAN | ▪ true = The message subscription rule set must be used in positive way<br>▪ false = The message subscription rule set must be used in negative way | | | 1..1 |
| Group "Interested Party" | | | | | | 0..10 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 8 | H | Parent BIC | CHAR (11) | Parent BIC of the interested party. | | | 1..1 |
| 9 | I | Party BIC | CHAR (11) | BIC of the interested party. | | | 1..1 |

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3.1.2.20 Message Subscription Rule - New

**Record Type: "Message Subscription Rule"**

**The record is used to create message subscription rules connected to an existing message subscription rule set.**

- **Related activities covered:**

**TABLE 20 - ACT.17.2**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Message Subscription Rule Set" | | | | | | 1..1 | |
| 3 | C | Name | VARCHAR (35) | Name of the message subscription rule set. | | | 1..1 |
| Group "Message Subscription Rule" | | | | | | 1..1 | |
| 4 | D | Sequence Number | NUMERIC (9) | Sequence related to the rule. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 5 | E | Valid From | DATE | Valid from date of the message subscription rule. | Must be greater than the current date. | | 1..1 |
| 6 | F | Valid To | DATE | Valid to date of the message subscription rule. | Must be equal or greater than the valid from date. | | 0..1 |
| Group "Message Subscription Rule Parameter" | | | | | Each Message Subscription Rule may have up to 10 Message Subscription Rule Parameters. | 1..10 | |
| 7 | G | Group | VARCHAR (35) | | | | 1..1 |
| 8 | H | Parameter Type Name | Name of the parameter type to be set for the rule. Allowed values are:<br>- INTP (Instruction Type)<br>- MXST (Message Status)<br>- PART (PARTY )<br>- SACC (Securities Account) | | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ISIN<br>CASH (T2S DCA)<br>INST (Instruction Status)<br>TRCD (Transaction Code)<br>CURR (Currency)<br>AMFL (Already Matched Flag)<br>MXID (Message Identification)<br>SECO (Settlement Transaction Condition Code)<br>BUPA (Business Sending Party) | | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | - BUSE (System User Reference)<br>- INPA (Instructing Party) | | | | |
| 9 | I | Parameter Type Value | VARCHAR (35) | Value for the parameter type | Mandatory when Parameter Type Name is:<br>INTP, MXST, INST, TRCD, CURR, AMFL, MXID, SECO, BUSE;<br>not allowed otherwise | | 0..1 |
| 10 | J | Parameter Parent BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is: PART Not allowed otherwise. | | 0..1 |
| 11 | K | Parameter Party BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is:<br>PART | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | Not allowed otherwise. | | |
| 12 | L | Parameter Securities Account Identifier | VARCHAR(35) | | Mandatory when Parameter Type Name is:<br>SACC<br>Not allowed otherwise. | | 0..1 |
| 13 | M | Parameter Securities Identifier | CHAR(12) | | Mandatory when Parameter Type Name is:<br>ISIN<br>Not allowed otherwise. | | 0..1 |
| 14 | N | Parameter Cash Account Identifier | VARCHAR(34) | | Mandatory when Parameter Type Name is:<br>CASH<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 15 | O | Parameter Business Sending Parent BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is:<br>BUPA<br>Not allowed otherwise. | | 0..1 |
| 16 | P | Parameter Business Sending Party BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is:<br>BUPA<br>Not allowed otherwise. | | 0..1 |
| 17 | Q | Parameter Instructing Party Parent BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is:<br>INPA<br>Not allowed otherwise. | | 0..1 |
| 18 | R | Parameter Instructing Party Party BIC Identifier | CHAR(11) | | Mandatory when Parameter Type Name is:<br>INPA | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | Not allowed otherwise. | | |

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3.1.2.21 Restriction Type - New

**Record Type: "Restriction Type"**

**The record is used to create a restriction type.**

- **Related activities covered:**

**TABLE 21 - ACT.18.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Restriction Type" | | | | | | 1..1 | |
| 3 | C | Restriction Type | CHAR(4) | Restriction type code. | | | 1..1 |
| 4 | D | Description | VARCHAR (350) | Description of the restriction type. | | | 1..1 |
| 5 | E | Valid From | DATE | Valid from date of the restriction type. | Must be equal or greater than the current date. | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 6 | F | Valid To | DATE | Valid to date of the restriction type. | Must be greater than the Valid From date. | | 0..1 |
| 7 | G | Object Restriction Type | Possible values:<br>- CBAL<br>- XACC<br>- PART<br>- SECU<br>- SACCSPOS<br>- SETT<br>- INPM<br>- INBM<br>- SYSE<br>- CASH | Possible values:<br>- CBAL = Cash balance<br>- XACC = External RTGS account<br>- PART = Party<br>- SECU = Security<br>- SACC = Securities account<br>- SPOS = Securities position<br>- SETT = Settlement instruction | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | - INPM = Intra-Position Movement Instructions<br>- INBM = Intra-balance Movement Instructions<br>- SYSE = System entity<br>- CASH = T2S Dedicated cash account | | | |
| 8 | H | Restriction Processing Type | Possible values:<br>- BALA<br>- BLCK<br>- COLL<br>- COSD<br>- VAHO<br>- DELI<br>- REJE | Possible values:<br>- BALA = Balance Type / Earmarking<br>- BLCK = Blocking<br>- COLL = Collateralized<br>- COSD = CoSD Blocking | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▪ RESE | ▪ VAHO = CSD Validation Hold<br>▪ DELI = Deliverable<br>▪ REJE = Rejection<br>▪ RESE = Reservation | | | |
| 9 | I | Currency | CHAR (3) | | Must occur when the Restriction Processing Type is 'Earmarking for Auto-collateralization'. | | 0..1 |
| 10 | J | Positive / Negative Parameter Set | BOOLEAN | ▪ true = the restriction is applied if the rules are satisfied.. | | | 1..1 |

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### 3.1.2.22 Restriction Type Rule - New

- **Record Type: "Restriction Type Rule"**

~~The record is used to create a restriction type rule.~~

~~Related activities covered:~~

**TABLE 22 - ~~ACT.18.2~~**

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~2~~ | ~~B~~ | ~~Record Id~~ | ~~NUMERIC (10)~~ | ~~Unique identifier of the record.~~ | ~~Must occur in each line of the record.~~ | ~~1..n~~ | |
| ~~Group "Restriction Type"~~ | | | | | | ~~1..1~~ | |
| ~~3~~ | ~~C~~ | ~~Restriction Type~~ | ~~CHAR(4)~~ | ~~Restriction type code.~~ | | | ~~1..1~~ |
| ~~Group "Restriction Type Rule"~~ | | | | | | ~~1..1~~ | |
| ~~4~~ | ~~D~~ | ~~Sequence Number~~ | ~~NUMERIC (9)~~ | ~~Sequence number.~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Valid From~~ | ~~DATE~~ | ~~Valid from date of restriction type rule.~~ | ~~Must be equal or greater than the current date.~~ | | ~~1..1~~ |
| ~~6~~ | ~~F~~ | ~~Valid To~~ | ~~DATE~~ | ~~Valid to date of the restriction type rule.~~ | ~~Must be greater than the Valid From date.~~ | | ~~0..1~~ |
| ~~Group " Restriction Type Rule Parameter"~~ | | | | | | ~~0..10~~ | |
| ~~7~~ | ~~G~~ | ~~Group~~ | ~~VARCHAR (35)~~ | | | | ~~1..1~~ |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 8 | H | Restriction Type Rule Parameter Name | Name of the parameter type to be set for the rule.<br>Allowed values are:<br>- 'SMOV' Securities Movement Type<br>- 'PMNT' Payment<br>- 'TRID' Transaction Identification<br>- 'AOPT' Party Type (of the Account Owner)<br>- 'OBPT' Party Type (of the instr. Party)<br>- 'PART' Party | | Mandatory if Market Specific Attribute Name is not used.<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▪ 'SECU' Security Identifier<br>▪ 'CNIS' Country of Issuance<br>▪ 'CRDB' Credit Debit Indicator<br>▪ 'BLFR' Balance From<br>▪ 'BLTO' Balance To<br>▪ 'MTST' Matching Status<br>▪ 'SACT' Securities Account<br>▪ 'SETC' Settlement Currency<br>▪ 'CACT' T2S Dedicated Cash Account<br>▪ 'CATP' T2S Dedicated Cash Account Type | | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Market-Specific Attribute Name | VARCHAR (35) | Name of the market specific attribute. | Mandatory if Restriction Type Rule Parameter Name is not used.<br>Not allowed otherwise. | | 0..1 |
| 10 | J | Restriction Type Rule Parameter Value | VARCHAR (35) | | Mandatory when Market-Specific Attribute Name is specified or Restriction Type Rule Parameter Name is:<br>SMOV<br>PMNT<br>AOPT<br>OBPT<br>CNIS<br>CRDB<br>BLFR<br>BLTO<br>MTST | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | TRID<br>SETC<br>CATP<br>Not allowed otherwise. | | |
| 11 | K | Party Parent BIC Parameter Value | CHAR(11) | | Mandatory when Restriction Type Rule Parameter Name is:<br>PART<br>Not allowed otherwise. | | 0..1 |
| 12 | L | Party BIC Parameter Value | CHAR(11) | | Mandatory when Restriction Type Rule Parameter Name is:<br>PART<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 13 | M | Securities Parameter Value | CHAR(12) | | Mandatory when Restriction Type Rule Parameter Name is:<br>SECU<br>Not allowed otherwise. | | 0..1 |
| 14 | N | Securities Account Parameter Value | VARCHAR(35) | | Mandatory when Restriction Type Rule Parameter Name is:<br>SACT<br>Not allowed otherwise. | | 0..1 |
| 15 | O | Dedicated Cash Account Parameter Value | VARCHAR(34) | | Mandatory when Restriction Type Rule Parameter Name is:<br>CACT<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 16 | P | Debit | BOOLEAN | Specifies if the rule applies on the debit leg of the settlement instruction | Include only if Market-Specific Attribute Name is used | | 0..1 |
| 17 | Q | Credit | BOOLEAN | Specifies if the rule applies on the credit leg of the settlement instruction | Include only if Market-Specific Attribute Name is used | | 0..1 |

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### 3.1.2.23 Conditional Securities Delivery Rule Set - New

- **Record Type: "CoSD Rule Set"**

**The record is used to create a conditional securities delivery rule set.**

**Related activities covered:**

**TABLE 23 - ACT.20.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 3 | C | Name | VARCHAR (35) | Name of the conditional securities delivery rule set. | | | 1..1 |
| 4 | D | Description | VARCHAR (350) | Description of the conditional securities delivery rule set. | | | 1..1 |
| 5 | E | Administering Parent BIC | CHAR (11) | BIC of the parent of the administering party. | | | 1..1 |
| 6 | F | Administering Party BIC | CHAR (11) | BIC of the administering party | | | 1..1 |
| 7 | G | Valid From | DATE | Valid from date of the conditional securities delivery rule set. | Must be equal or greater than the current date. | | 1..1 |
| 8 | H | Valid To | DATE | Valid to date of the conditional securities delivery rule set. | Must be greater than the Valid From date. | | 0..1 |
| 9 | I | Block on Cash Side | BOOLEAN | ▮ true = T2S shall block cash when an | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | instruction is marked for conditional delivery | | | |
| 10 | J | Block on Securities Side | BOOLEAN | true = T2S shall block securities when an instruction is marked for conditional delivery | | | 1..1 |

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3.1.2.24 Conditional Securities Delivery Rule - New

**Record Type: "CoSD Rule"**

**The record is used to create a conditional securities delivery rule.**

**Related activities covered:**

**TABLE 24 - ACT.20.2**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Conditional Securities Delivery Rule Set" | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 3 | C | CoSD Rule Set Name | VARCHAR (35) | Name of the conditional securities delivery rule set. | | | 1..1 |
| Group "Conditional Securities Delivery Rule" | | | | | | 1..1 | |
| 4 | D | Sequence Number | NUMERIC (9) | Sequence related to the rule. | | | 1..1 |
| 5 | E | Valid From | DATE | Valid from date of the conditional securities delivery rule. | Must be equal or greater than the current date. | | 1..1 |
| 6 | F | Valid To | DATE | Valid to date of the conditional securities delivery rule. | Must be greater than the Valid From date. | | 0..1 |
| 7 | G | CoSD Processing | BOOLEAN | ▮ true = The settlement instruction that matches with the rule is to settle conditionally | | | 1..1 |
| Group "Conditional Securities Delivery Rule Parameters" | | | | | | 1..10 | |
| 8 | H | Group | VARCHAR (35) | | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | Conditional Securities Delivery Rule Parameter Name | Name of the parameter type to be set for the rule.<br>Allowed values are:<br>• ISIN<br>• STCR (Settlement Currency)<br>• CSD<br>• SACC (Securities Account)<br>• COIS (Country of Issuance)<br>• PLSE (Place of Settlement)<br>• ISSU (Issuer CSD in T2S)<br>• DELI (Delivering CSD in T2S)<br>• RECE (Receiving CSD in T2S) | | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | - IBIC (BIC of Issuer CSD in T2S)<br>- DBIC (BIC of Delivering CSD in T2S)<br>- RBIC (BIC of Receiving CSD in T2S)<br>- TRCD (ISO transaction code)<br>- SMTP (Securities movement type)<br>- PTPC (Payment type code)<br>- CDND(Credit Debit indicator) | | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▪ STCC(Settlement transaction condition code) | | | | |
| 10 | J | Conditional Securities Delivery Rule Parameter Value | VARCHAR (35) | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>STCR<br>COIS<br>TRCD<br>SMTP<br>PTPC<br>CDND<br>STCC<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 11 | K | Parameter parent BIC Identifier | CHAR(11) | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>CSD<br>PLSE<br>Not allowed otherwise. | | 0..1 |
| 12 | L | Parameter Party BIC Identifier | CHAR(11) | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>CSD<br>PLSE<br>IBIC<br>DBIC<br>RBIC<br>Not allowed otherwise. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 13 | M | Parameter Securities Identifier | CHAR(12) | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>ISIN<br>Not allowed otherwise. | | 0..1 |
| 14 | N | Parameter Securities Account Identifier | VARCHAR(35) | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>SACC<br>Not allowed otherwise. | | 0..1 |
| 15 | O | Parameter CSD Flag Value | BOOLEAN | | Mandatory when Conditional Securities Delivery Rule Parameter Name is:<br>ISSU<br>DELI | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | RECE<br>Not allowed otherwise. | | |

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3.1.2.25 Report Configuration - New

- **Record Type: "Report Configuration"**

**The record is used to create a report configuration.**

**Related activities covered:**

**TABLE 25 - ACT.21.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Report Configuration" | | | | | | 1..1 | |
| 3 | C | Configuration Name | VARCHAR (35) | | | | 1..1 |
| 4 | D | Configuration Description | VARCHAR (350) | | | | 1..1 |
| 5 | E | Delta Mode | BOOLEAN | | | | 1..1 |
| 6 | F | Report Name | Possible values: | Name of the report type. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ~~Statement of Holdings~~<br>~~Statement of Transactions~~<br>~~Statement of Pending Instructions~~<br>~~Statement of Settlement Allegements~~<br>~~Statement of Accounts~~<br>~~SD T2S DCA Statement~~<br>~~SD Securities AccountsStatement~~<br>~~SD Securities Statement~~<br>~~SD Party Statement~~ | | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | - Current Business Day Cash Forecast<br>- Next Business Day Cash Forecast<br>- Executed AI on Cash<br>- Executed AI on Securities<br>- Executed CI on Cash<br>- Executed CI on Securities<br>- Pending AI on Cash<br>- Pending AI on Securities<br>- Pending CI on Cash<br>- Pending CI on Securities | | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▪ Pending Restrictions on Cash<br>▪ Pending Restrictions on Securities<br>▪ Settled Restrictions on Cash<br>▪ Settled Restrictions on Securities | | | | |
| 7 | G | System Entity Wide Reporting Flag | BOOLEAN | ▪ true = System entity wide reporting | | | 1..1 |
| Group "Report Configuration Party Link" | | | | | | 0..10 | |
| 8 | H | Parent BIC | CHAR (11) | Parent BIC of the linked party. | | | 1..1 |
| 9 | I | Party BIC | CHAR (11) | Party BIC of the linked party. | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 10 | J | Push Mode | BOOLEAN | ▪ true = The recipient gets the report in push mode<br>▪ false = The recipient gets the report in pull mode | | | 1..1 |
| 11 | K | Execution Time | TIME | Time of the execution of the report. | Mandatory if Event Type is not specified. Not allowed otherwise. | | 0..1 |
| 12 | L | Event Type | CHAR (4) | Code of the event type that triggers the report. | Mandatory if Execution Time is not specified Not allowed otherwise. | | 0..1 |
| 13 | M | Valid From | DATE | Starting date for the validity period. | Must be greater than the current date. | | 1..1 |
| 14 | N | Valid To | DATE | Ending date for the validity period. | Must be equal or greater than the Valid From date. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 15 | O | Currency | CHAR(3) | Currency linked to the Report Configuration | | | 0..1 |

**{CR-863}**

### 3.1.2.26 Eligible Counterpart CSD - New

- **Record Type: "Eligible Counterpart CSD"**

**The record is used to create an eligible counterpart CSD.**

**Related activities covered:**

**TABLE 26 - ACT.22.1**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| 3 | C | Valid From | DATE | Valid from date. | Must be equal or greater than the current date. | | 1..1 |
| 4 | D | Valid To | DATE | Valid to date. | Must be greater than the Valid From date. | | 0..1 |
| Group "Investor" | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 5 | E | Investor Parent BIC | CHAR (11) | Parent BIC of the investor. | | | 1..1 |
| 6 | F | Investor BIC | CHAR (11) | | | | 1..1 |
| Group " Eligible Counterpart CSD" | | | | | | 1..1 | |
| 7 | G | Eligible counter-part CSD Parent BIC | CHAR (11) | Parent BIC of the eligible counter-part CSD. | | | 1..1 |
| 8 | H | Eligible counter-part CSD BIC | CHAR (11) | | | | 1..1 |
| Group "Eligibility Type" | | | | | | 1..1 | |
| 9 | I | Eligibility Type | Possible values:<br>- SECU<br>- CTRY<br>- ISCS | Possible values:<br>- SECU = Secur-ities<br>- CTRY = Coun-try<br>- ISCS = Issuer CSD | | | 1..1 |
| 10 | J | ISIN | CHAR (12) | Security identifica-tion. | Must occur if Eli-gibility Type is 'Se-curities'. Other-wise the cell must be empty. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 11 | K | Country code | CHAR (2) | | Must occur if Eligibility Type is 'Country'. Otherwise the cell must be empty. | | 0..1 |
| 12 | L | Issuer Parent BIC | CHAR (11) | External issuer. | Must occur if Eligibility Type is 'Issuer CSD'. Otherwise the cell must be empty. | | 0..1 |
| 13 | M | Issuer BIC | CHAR (11) | | | | |

**{CR-863}**

### 3.1.2.27 Certificate Distinguished Name

- **Record Type: "Certificate DN"**

**The record is used to create a certificate distinguished name.**

**TABLE 27 - ACT.16.5**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 3 | C | Certificate Distinguished Name | VARCHAR (256) | | ISO15022 interoperability character set restriction does not apply | 1..1 | |

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### 3.1.2.28 User Certificate Distinguished Name Link

- **Record Type: "User Certificate DN Link"**

**The record is used to create a link between a Certificate DN and a T2S System User.**

**TABLE 28 - ACT.16.6**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | | 1..1 | |
| 3 | C | Certificate Distinguished Name | VARCHAR (256) | | ISO15022 interoperability character set restriction does not apply | 1..1 | |
| 4 | D | Login Name | VARCHAR (35) | T2S User's login name. | | 1..1 | |
| 5 | E | Default | BOOLEAN | | | 1..1 | |

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### 3.1.2.29 Restrictions on Securities Account – New

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "Securities Account" | | | | | | 1..1 | |
| 3 | C | Securities Account Number | VARCHAR (35) | Unique securities account number. | | | 1..1 |
| Group "Securities Account Restriction" | | | | | | 1..10 | |
| 4 | D | Restriction Type | CHAR (4) | Code of the restriction to be applied. | | | 1..1 |
| 5 | E | Restriction Valid From Date | DATE | Valid from date and time of the restriction. | It is optional in case of immediate removal of restrictions.<br>Must be equal to or greater than the current date and time, except for the immediate setup of restrictions. | | 0..1 |
| 6 | G | Restriction Valid From Time | TIME | | | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | In this case the value is "1000-01-01 00:01:00". | | |
| 7 | G | Restriction Valid To Date | DATE | Valid to date and time of the restriction. | Must be equal to or greater than the valid from date and time, except for the immediate removal of restrictions. In this case the value is "9999-12-31 23:59:00". | | 0..1 |
| 8 | H | Restriction Valid To Time | TIME | | | | 0..1 |

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### 3.1.2.30 Restrictions on T2S Dedicated Cash Accounts – New

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..n | |
| Group "T2S Dedicated Cash Account" | | | | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 3 | C | T2S Dedicated Cash Account Number | VARCHAR (34) | Unique T2S Dedicated Cash Account number. | | | 1..1 |
| Group "T2S Dedicated Cash Account Restriction" | | | | | | 1..10 | |
| 4 | D | Restriction Type | CHAR (4) | Code of the restriction to be applied. | | | 1..1 |
| 5 | E | Restriction Valid From Date | DATE | Valid from date and time of the restriction. | It is optional in case of immediate removal of restrictions.<br>Must be equal to or greater than the current date and time, except for the immediate setup of restrictions.<br>In this case the value is "1000-01-01 00:01:00". | | 0..1 |
| 6 | G | Restriction Valid From Time | TIME | | | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 7 | G | Restriction Valid To Date | DATE | Valid to date and time of the restriction. | Must be equal to or greater than the valid from date and time, except for the immediate removal of restrictions. In this case the value is "9999-12-31 23:59:00". | | 0..1 |
| 8 | H | Restriction Valid To Time | TIME | | | | 0..1 |

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### 3.1.2.31 Euro Foreign Exchange Reference Rate - New

- **Record Type: "Euro Foreign Exchange Reference Rate"**

**This record is used to create a Euro Foreign Exchange Reference Rate used to perform the daily computation of cash penalties.**

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | Must occur in each line of the record. | 1..1 | |
| Group "Euro Foreign Exchange Reference Rate" | | | | | | 1..1 | |
| 3 | C | Currency Code | CHAR(3) | Currency for which the rate is provided. | | | 1..1 |

| ~~Flat file column~~ | ~~Excel Column~~ | ~~Column Name~~ | ~~Format~~ | ~~Description~~ | ~~Rules~~ | ~~Occurs per Record~~ | ~~Occurs per Group~~ |
|---|---|---|---|---|---|---|---|
| ~~4~~ | ~~D~~ | ~~Daily Exchange Rate~~ | ~~DEC(14,5)~~ | ~~Actual rate.~~ | | | ~~1..1~~ |
| ~~5~~ | ~~E~~ | ~~Exchange Rate Date~~ | ~~DATE~~ | ~~Date for which the rate is provided~~ | | | ~~1..1~~ |

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## 3.1.3 Dynamic Data

### 3.1.3.1 Free of Payment Settlement Instruction

- Record Type: "FOP"

The record is used to create a free of payment settlement instruction.

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | | 1..1 |
| 3 | C | Instructing Party Parent BIC | VARCHAR (11) | | | 1..1 |
| 4 | D | Instructing Party BIC | VARCHAR (11) | | | 1..1 |
| 5 | E | T2S Actor Instruction Reference | VARCHAR (16) RestrictedFIN-Max16Text_T2S_1 | Transaction identification. | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| 6 | F | Securities Movement Type Code | Possible values:<br>▮ DELI<br>▮ RECE | ▮ DELI = Delivery<br>▮ RECE = Receive | | 1..1 |
| 7 | G | Payment Type Code | Possible value:<br>▮ FREE | ▮ FREE = FoP instruction | | 1..1 |
| 8 | H | Trade Date | DATE | | Must be equal or earlier than the Intended Settlement Date | 1..1 |
| 9 | I | Intended Settlement Date | DATE | Go-live date | | 1..1 |
| 10 | J | Already matched instruction | Possible values:<br>▮ MACH<br>▮ NMAT | ▮ MACH = Already matched instruction<br>▮ NMAT = Unmatched instruction | | 1..1 |
| 11 | K | Common Reference | VARCHAR (16)<br>RestrictedFIN-Max16Text_T2S_1 | | | 1..1 |
| 12 | L | ISIN | CHAR(12) | | | 1..1 |
| 13 | M | Settlement Type | Possible values:<br>▮ UNIT<br>▮ FAMT | Type of quantity:<br>▮ UNIT = Unit | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| | | | | ▪ FAMT = Face Amount | | |
| 14 | N | Settlement Quantity | DEC (14,14)* when Settlement Type is 'UNIT'<br>DEC (14,5)* when Settlement Type is 'FAMT' | | | 1..1 |
| 15 | O | Securities Account Number | VARCHAR (35) | Safekeeping account. | | 1..1 |
| 16 | P | ISO Transaction Code | Possible values:<br>▪ AUTO<br>▪ BSBK<br>▪ BYIY<br>▪ CLAI<br>▪ CNCB<br>▪ COLI<br>▪ COLO<br>▪ CONV<br>▪ CORP<br>▪ ETFT<br>▪ FCTA | Securities transaction type:<br>▪ AUTO = Auto Collateralisation<br>▪ BYIY = BuyIn<br>▪ BSBK = Buy Sell Back<br>▪ CLAI = Market Claim<br>▪ CNCB = Central Bank Collateral Operation<br>▪ COLI = Collateral In<br>▪ COLO = Collateral Out | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| | | | ▮ INSP<br>▮ ISSU<br>▮ MKDW<br>▮ MKUP<br>▮ NETT<br>▮ NSYN<br>▮ OWNE<br>▮ OWNI<br>▮ PAIR<br>▮ PLAC<br>▮ PORT<br>▮ REAL<br>▮ REDI<br>▮ REDM<br>▮ RELE<br>▮ REPU<br>▮ RODE<br>▮ RVPO<br>▮ SBBK | ▮ CONV = Depository Receipt Conversion<br>▮ CORP = Corporate Action<br>▮ ETFT = Exchange Traded Funds<br>▮ FCTA = Factor Update<br>▮ INSP = Move of Stock<br>▮ ISSU = Issuance<br>▮ MKDW = Mark Down<br>▮ MKUP = Mark Up<br>▮ NETT = Netting<br>▮ NSYN = Non Syndicated<br>▮ OWNE = External Account Transfer<br>▮ OWNI = Internal Account Transfer | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| | | | ▪ SBRE<br>▪ SECB<br>▪ SECL<br>▪ SLRE<br>▪ SUBS<br>▪ SWIF<br>▪ SWIT<br>▪ SYND<br>▪ TBAC<br>▪ TRAD<br>▪ TRPO<br>▪ TRVO<br>▪ TURN | ▪ PAIR = Pair Off<br>▪ PLAC = Placement<br>▪ PORT = Portfolio Move<br>▪ REAL = Realignment<br>▪ REDI = Withdrawal<br>▪ REDM = Redemption<br>▪ RELE = Depository Receipt Release Cancellation<br>▪ REPU = Repo<br>▪ RODE = Return Delivery without Matching<br>▪ RVPO = Reverse Repurchase Agreement<br>▪ SBBK = Sell Buy Back<br>▪ SBRE = Borrowing Reallocation | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| | | | | ▪ SECB = Securities Borrowing<br>▪ SECL = Securities Lending<br>▪ SLRE = Lending Reallocation<br>▪ SUBS = Subscription<br>▪ SWIF = Switch From<br>▪ SWIT = Switch To<br>▪ SYND = Syndicate Underwriters<br>▪ TBAC = TBA Closing<br>▪ TRAD = Trade<br>▪ TRPO = Triparty Repo<br>▪ TRVO = Triparty Reverse Repo<br>▪ TURN = Turnaround | | |
| 17 | Q | Receiving Depositary BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'DELI'. | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| 18 | R | T2S Receiving Party BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'DELI'. | 0..1 |
| 19 | S | T2S Receiving Party Securities Account | VARCHAR (35) | | Must occur when when Securities Movement Type Code is 'DELI' and Already matched instruction is 'MACH'. | 0..1 |
| 20 | T | Delivering Depository BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'RECE'. | 0..1 |
| 21 | U | T2S Delivering Party BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'RECE'. | 0..1 |
| 22 | V | T2S Delivering Party Securities Account | VARCHAR (35) | | Must occur when Securities Movement Type Code is 'RECE' and Already matched instruction is 'MACH'. | 0..1 |
| 23 | W | Delivering Securities Sub-Balance Type Id | CHAR(4) | Set up an earmarked position. | Can only be filled in if Securities Movement Type Code is 'DELI' or if | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| | | | | | the settlement instruction is sent already matched | |
| 24 | X | Delivering Securities Sub-Balance Type Issuer | Possible value:<br>▮ T2S | | Must be present if Delivering Securities Sub-Balance Type Id is present. | 0..1 |
| 25 | Y | Delivering Securities Sub-Balance Type Scheme Name | Possible value:<br>▮ RT | RT = Restriction Type | Must be present if Delivering Securities Sub-Balance Type Id is present. | 0..1 |
| 26 | Z | Receiving Securities Sub-Balance Type Id | CHAR(4) | Set up an earmarked position. | Can only be filled in if Securities Movement Type Code is 'RECE' or if the instruction is sent as already matched | 0..1 |
| 27 | AA | Receiving Securities Sub-Balance Type Issuer | Possible value:<br>▮ T2S | | Must be present if Receiving Securities Sub-Balance Type Id is present. | 0..1 |
| 28 | AB | Receiving Securities Sub-Balance Type Scheme Name | Possible value:<br>▮ RT | RT = Restriction Type | Must be present if Receiving Securities Sub-Balance Type Id is present | 0..1 |

RestrictedFINMax16Text_T2S_1 :

- *Pattern: [0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+](/?([0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+ ]/?)*[0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+]+)?*

#### 3.1.3.2 Settlement Restriction

- Record Type: "Settlement Restriction"

The record is used to create a settlement restriction.

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | | 1..1 | |
| 3 | C | Instructing Party Parent BIC | VARCHAR (11) | | | 1..1 | |
| 4 | D | Instructing Party BIC | VARCHAR (11) | | | 1..1 | |
| 5 | E | T2S Actor Instruction Reference | VARCHAR (16) – `RestrictedFINMax16Text_T2S_1` | Transaction identification. | | 1..1 | |
| 6 | F | Intended Settlement Date | DATE | | | 1..1 | |
| 7 | G | Priority | Possible values:<br>- 0001<br>- 0003<br>- 0004 | Values for priority:<br>- 0001 = Reserved<br>- 0003 = High<br>- 0004 = Normal | | 0..1 | |
| 8 | H | Securities Account Number | VARCHAR (35) | | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 9 | I | ISIN | CHAR(12) | | | 1..1 | |
| 10 | J | Settlement Type | Possible values:<br>▮ UNIT<br>▮ FAMT | Type of quantity:<br>▮ UNIT = Unit<br>▮ FAMT = Face Amount | | 1..1 | |
| 11 | K | Settlement Quantity | DEC (14,14)* when Settlement Type is 'UNIT'<br>DEC (14,5)* when Settlement Type is 'FAMT' | | | 1..1 | |
| 12 | L | Corporate Action Event id | VARCHAR(16) – RestrictedFIN-Max16Text_T2S_1 | | | 0..1 | |
| 13 | M | Balance From | CHAR(4) | AWAS to indicate movement FROM "Deliverable" position | | 1..1 | |
| 14 | N | Balance To | CHAR(4) | AWAS to indicate movement TO "Deliverable" position | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 15 | O | Restriction Reference Id | VARCHAR(30) | Restriction Reference as assigned by T2S during the setup of a restriction | | 0..1 | |
| 16 | P | Link Instruction Counter | NUMERIC(3) | Number of instructions that are included in the pool, if the instruction belongs to a pool. | Mandatory if the instruction belongs to a pool. | 0..1 | |
| Group "Linkage" | | | | | | 0..100 | |
| 17 | Q | Link Processing Position | Possible values:<br>▮ AFTE<br>▮ BEFO<br>▮ INFO<br>▮ WITH | Type of linkage | | | 0..1 |
| 18 | R | Securities Settlement Transaction id | VARCHAR (16) – `RestrictedFINMax16Text_T2S_1` | Reference of the Settlement Instruction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 19 | S | Intra Position Movement Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the Securities Settlement Restriction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 20 | T | Intra Balance Movement Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the Cash Settlement Restriction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 21 | U | Account Servicer Transaction Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the instructions provided by the Account Servicer | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 22 | V | Market Infrastructure Transaction Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | T2S reference of the instruction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 23 | W | Pool Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Pool Identification to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 24 | X | Other Transaction Id | VARCHAR (16) – RestrictedFIN-Max16Text_T2S_1 | Reference of the in-struction provided by a Third Party | Only one reference must be provided per occurrence of link-ages block. | | 0..1 |
| 25 | Y | Reference Owner BIC | VARCHAR (11) | BIC of the reference's owner | Must occur when one of the following fields is present:<br>▮ Securities Settle-ment Transaction Id<br>▮ IntraPosition-Movement Id<br>▮ IntraBal-anceMovement Id<br>▮ AccountServicer Transaction Id<br>▮ Pool Id<br>▮ Other Transac-tion Id | | 0..1 |

RestrictedFINMax16Text_T2S_1 :

- *Pattern: [0-9a-zA-Z\-\|?:\|(\)\|.,'\|+](/?([0-9a-zA-Z\-\|?:\|(\)\|.,'\|+ ]/?)*[0-9a-zA-Z\-\|?:\|(\)\|.,'\|+]+)?*

### 3.1.3.3 Pending Instruction

- Record Type: “Pending Instruction”

The record is used to create a pending instruction.

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 2 | B | Record Id | NUMERIC (10) | Unique identifier of the record. | | 1..1 | |
| 3 | C | Instructing Party Parent BIC | VARCHAR (11) | | | 1..1 | |
| 4 | D | Instructing Party BIC | VARCHAR (11) | | | 1..1 | |
| 5 | E | T2S Actor Instruction Reference | VARCHAR (16) RestrictedFINMax16Text_T2S_1 | Transaction identification. | | 1..1 | |
| 6 | F | Securities Movement Type Code | Possible values:<br>- DELI<br>- RECE | - DELI = Delivery<br>- RECE = Receive | | 1..1 | |
| 7 | G | Payment Type Code | Possible value:<br>- FREE<br>- APMT | - FREE = FoP instruction<br>- APMT = Against Payment | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 8 | H | Trade Date | DATE | | Must be equal or earlier than the Intended Settlement Date | 1..1 | |
| 9 | I | Intended Settlement Date | DATE | | | 1..1 | |
| 10 | J | Already matched instruction | Possible values:<br>▮ MACH<br>▮ NMAT | ▮ MACH = Already matched instruction<br>▮ NMAT = Unmatched instruction | | 0..1 | |
| 11 | K | Common Reference | VARCHAR (16)<br>RestrictedFIN-Max16Text_T2S_1 | | | 0..1 | |
| 12 | L | ISIN | CHAR(12) | | | 1..1 | |
| 13 | M | Settlement Type | Possible values:<br>▮ UNIT<br>▮ FAMT | Type of quantity:<br>▮ UNIT = Unit<br>▮ FAMT = Face Amount | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 14 | N | Settlement Quantity | DEC (14,14)* when Settlement Type is 'UNIT'<br>DEC (14,5)* when Settlement Type is 'FAMT' | | | 1..1 | |
| 15 | O | Securities Account Number | VARCHAR (35) | Safekeeping account. | | 1..1 | |
| 16 | P | ISO Transaction Code | Possible values:<br>- AUTO<br>- BSBK<br>- BYIY<br>- CLAI<br>- CNCB<br>- COLI<br>- COLO<br>- CONV<br>- CORP<br>- FCTA<br>- INSP | Securities transaction type:<br>- AUTO = Auto Collateralisation<br>- BSBK = Buy Sell Back<br>- BYIY = BuyIn<br>- CLAI = Market Claim<br>- CNCB = Central Bank Collateral Operation<br>- COLI = Collateral In | | 1..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ISSU<br>MKDW<br>MKUP<br>NETT<br>NSYN<br>OWNE<br>OWNI<br>PAIR<br>PLAC<br>PORT<br>REAL<br>REDI<br>REDM<br>RELE<br>REPU<br>RODE<br>RPTO<br>RVPO<br>SBBK | COLO = Collateral Out<br>CONV = Depository Receipt Conversion<br>CORP = Corporate Action<br>FCTA = Factor Update<br>INSP = Move of Stock<br>ISSU = Issuance<br>MKDW = Mark Down<br>MKUP = Mark Up<br>NETT = Netting<br>NSYN = Non Syndicated<br>OWNE = External Account Transfer<br>OWNI = Internal Account Transfer | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▮ SBRE<br>▮ SECB<br>▮ SECL<br>▮ SLRE<br>▮ SUBS<br>▮ SWIF<br>▮ SWIT<br>▮ SYND<br>▮ TBAC<br>▮ TRAD<br>▮ TRPO<br>▮ TRVO<br>▮ TURN | ▮ PAIR = Pair Off<br>▮ PLAC = Placement<br>▮ PORT = Portfolio Move<br>▮ REAL = Realignment<br>▮ REDI = Withdrawal<br>▮ REDM = Redemption<br>▮ RELE = Depository Receipt Release Cancellation<br>▮ REPU = Repo<br>▮ RODE = Return Delivery without Matching<br>▮ RPTO = Reporting | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ RVPO = Reverse Repurchase Agreement<br>▪ SBBK = Sell Buy Back<br>▪ SBRE = Borrowing Reallocation<br>▪ SECB = Securities Borrowing<br>▪ SECL = Securities Lending<br>▪ SLRE = Lending Reallocation<br>▪ SUBS = Subscription<br>▪ SWIF = Switch From<br>▪ SWIT = Switch To<br>▪ SYND = Syndicate Underwriters | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ TBAC = TBA Closing<br>▪ TRAD = Trade<br>▪ TRPO = Triparty Repo<br>▪ TRVO = Triparty Reverse Repo<br>▪ TURN = Turn-around | | | |
| 17 | Q | Receiving Depositary BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'DELI'.<br>Must occur when T2S Receiving Party BIC is included | 0..1 | |
| 18 | R | T2S Receiving Party BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'DELI'.<br>Must be present if Receiving CSD Participant's Client BIC is present. | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 19 | S | T2S Receiving Party Securities Account | VARCHAR (35) | | Must occur when Securities Movement Type Code is 'DELI' and Already matched instruction is 'MACH'. | 0..1 | |
| 20 | T | Delivering Depository BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'RECE'.<br>Must occur when T2S Delivering Party BIC is included | 0..1 | |
| 21 | U | T2S Delivering Party BIC | VARCHAR (11) | | Must occur when Securities Movement Type Code is 'RECE'.<br>Must be present if Delivering CSD Participant's Client BIC is present. | 0..1 | |
| 22 | V | T2S Delivering Party Securities Account | VARCHAR (35) | | Must occur when Securities Movement Type Code is 'RECE' and Already matched instruction is 'MACH'. | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 23 | W | Delivering Securities Sub-Balance Type Id | CHAR(4) | Set up an earmarked position. | Can only be filled in if Securities Movement Type Code is 'DELI' or it is sent already matched | 0..1 | |
| 24 | X | Delivering Securities Sub-Balance Type Issuer | Possible value:<br>▮ T2S | | Must be present if Delivering Securities Sub-Balance Type Id is present. | 0..1 | |
| 25 | Y | Delivering Securities Sub-Balance Type Scheme Name | Possible value:<br>▮ RT | RT = Restriction Type | Must be present if Delivering Securities Sub-Balance Type Id is present. | 0..1 | |
| 26 | Z | Receiving Securities Sub-Balance Type Id | CHAR(4) | Set up an earmarked position. | Can only be filled in if Securities Movement Type Code is 'RECE' or it is sent already matched | 0..1 | |
| 27 | AA | Receiving Securities Sub-Balance Type Issuer | Possible value:<br>T2S | | Must be present if Receiving Securities Sub-Balance Type Id is present. | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 28 | AB | Receiving Securities Sub-Balance Type Scheme Name | Possible value:<br>RT | RT = Restriction Type | Must be present if Receiving Securities Sub-Balance Type Id is present. | 0..1 | |
| 29 | AC | Corporate Action Event id | VARCHAR(16) – RestrictedFIN-Max16Text_T2S_1 | For migrating pending instructions with ISD in the past, this field has to be filled in with the special migration codeword. | | 0..1 | |
| 30 | AD | Cash Account | VARCHAR(34) | | Must be present if "Debtor Dedicated Cash Account Number" is present and Credit/Debit Indicator is 'DBIT'<br>Must be present if "Creditor Dedicated Cash Account Number" is present and Credit/Debit Indicator is 'CRDT' | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 31 | AE | Hold Indicator | BOOLEAN<br>Possible values:<br>- true<br>- false | Possible values:<br>- 'true': For unmatched instructions, the instruction is set on hold For already matched instructions, at least one of the legs of the transaction is set on hold depending on the Hold Status Type.<br>- 'false': For unmatched instructions, no hold applies in settlement instruction. For already matched instructions, no hold applies in any leg of the transaction. | - If the hold indicator is set to true, at least one occurrence of Hold Status Type must be present.<br>- If the hold indicator is set to false or empty, the Hold Status Types column must not be present. | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ If not specified, SAC's default value is applied. | | | |
| 32 | AF | Priority | Possible values:<br>▪ 0001<br>▪ 0003<br>▪ 0004 | Values for priority:<br>▪ 0001 = Reserved<br>▪ 0003 = High<br>▪ 0004 = Normal | | 0..1 | |
| 33 | AG | Partial Indicator | Possible values:<br>▪ NPAR<br>▪ PARC<br>▪ PARQ<br>▪ PART | Threshold type and type of partial settlement:<br>▪ NPAR = PartialNotAllowed<br>▪ PARC = PartialSettlementCashThresholdAllowed<br>▪ PARQ = PartialSettlementQuantityThresholdAllowed<br>▪ PART = PartialAllowed | | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 34 | AH | Modification/Cancel-lation allowed | Possible values:<br>TRUE<br>FALSE<br>BOTH<br>NONE | Description of val-ues :<br>▮ TRUE = only the instructed leg can be modified / cancelled<br>▮ FALSE =<br>– In Already Matched SIs, the instructed leg cannot be modified / cancelled, but the T2S gen-erated counter-leg can<br>– In Unmatched SIs, the in-structed leg cannot be modified / cancelled | ▮ For an un-matched settle-ment instruction only the follow-ing codes for the Modification Can-cellation Allowed are allowed:<br>– TRUE<br>– FALSE<br>▮ If any value is specified:<br>– In Already Matched SIs default value is BOTH<br>– In Unmatched SIs default value is TRUE<br>– | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ BOTH = both legs can be modified / cancelled<br>▪ NONE = neither the instructed nor the T2S generated leg can be modified / cancelled | | | |
| 35 | AI | Delivering CSD Participant's Client BIC | VARCHAR(11) | | Must be present if Delivering Party 3 BIC is present | 0..1 | |
| 36 | AJ | Delivering Party 3 BIC | VARCHAR(11) | | Must be present if Delivering Party 4 BIC is present | 0..1 | |
| 37 | AK | Delivering Party 4 BIC | VARCHAR(11) | | | 0..1 | |
| 38 | AL | Receiving CSD Participant's Client BIC | VARCHAR(11) | | Must be present if Receiving Party 3 BIC is present | 0..1 | |
| 39 | AM | Receiving Party 3 BIC | VARCHAR(11) | | Must be present if Receiving Party 4 BIC is present | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 40 | AN | Receiving Party 4 BIC | VARCHAR(11) | | | 0..1 | |
| 41 | AO | Debtor Party BIC | VARCHAR(11) | | | 0..1 | |
| 42 | AP | Debtor Dedicated Cash Account Number | VARCHAR(34) | | | 0..1 | |
| 43 | AQ | Creditor Party BIC | VARCHAR(11) | | | 0..1 | |
| 44 | AR | Creditor Dedicated Cash Account Number | VARCHAR(34) | | | 0..1 | |
| 45 | AS | Settlement Amount | DEC(14,5) | | Must occur when Payment Type Code is 'APMT'<br>*"For the triplet currency – credit/debit code - Settlement amount, all of them are optional for FOP instructions. However as soon as one of them is filled in, the other two become mandatory. (I.e. In case of payment* | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | *Type Code is 'FREE', the field 'Settlement Amount' is optional, but if it is filled in, the fields 'Currency' and 'Credit/Debit Indicator' must be informed too. Therefore, in case any of the three APMT related fields is filled in, the three of them must be filled in together)"* | | |
| 46 | AT | Currency | CHAR(3) | | Must occur when Payment Type Code is 'APMT'<br>*"For the triplet currency – credit/debit code - Settlement amount, all of them are optional for FOP instructions. However as soon as one of* | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | *them is filled in, the other two become mandatory. (I.e. In case of payment Type Code is 'FREE', the field 'Settlement Amount' is optional, but if it is filled in, the fields 'Currency' and 'Credit/Debit Indicator' must be informed too. Therefore, in case any of the three APMT related fields is filled in, the three of them must be filled in together)"* | | |
| 47 | AU | Credit/Debit Indicator | Possible values:<br>▮ CRDT<br>▮ DBIT | Credit/Debit code:<br>▮ CRDT = Credit<br>▮ DBIT = Debit | Must occur when Payment Type Code is 'APMT'<br>*"For the triplet currency – credit/debit code - Settlement* | 0..1 | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | *amount, all of them are optional for FOP instructions. However as soon as one of them is filled in, the other two become mandatory. (I.e. In case of payment Type Code is 'FREE', the field 'Settlement Amount' is optional, but if it is filled in, the fields 'Currency' and 'Credit/Debit Indicator' must be informed too. Therefore, in case any of the three APMT related fields is filled in, the three of them must be filled in together)"* | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 48 | AV | Link Instruction Counter | NUMERIC (3) | | Mandatory if the instruction belongs to a pool. | 0..1 | |
| Group "Linkage" | | | | | | 0..100 | |
| 49 | AW | Link Processing Position | Possible values:<br>▮ AFTE<br>▮ BEFO<br>▮ INFO<br>▮ WITH | Type of linkage | | | 0..1 |
| 50 | AX | Securities Settlement Transaction id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the Settlement Instruction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 51 | AY | Intra Position Movement Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the Securities Settlement Restriction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 52 | AZ | Intra Balance Movement Id | VARCHAR (16) – RestrictedFINMax16Text_T2S_1 | Reference of the Cash Settlement Restriction to be linked | | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 53 | BA | Account Servicer Transaction Id | VARCHAR (16) – RestrictedFIN-Max16Text_T2S_1 | Reference of the instructions provided by the Account Servicer | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 54 | BB | Market Infrastructure Transaction Id | VARCHAR (16) – RestrictedFIN-Max16Text_T2S_1 | T2S reference of the instruction to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 55 | BC | Pool Id | VARCHAR (16) – RestrictedFIN-Max16Text_T2S_1 | Pool Identification to be linked | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 56 | BD | Other Transaction Id | VARCHAR (16) – RestrictedFIN-Max16Text_T2S_1 | Reference of the instruction provided by a Third Party | Only one reference must be provided per occurrence of linkages block. | | 0..1 |
| 57 | BE | Reference Owner BIC | VARCHAR (11) | BIC of the reference's owner | Must occur when one of the following fields is present:<br>▮ Securities Settlement Transaction Id | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | ▮ IntraPosition-Movement Id<br>▮ IntraBal-anceMovement Id<br>▮ AccountServicer Transaction Id<br>▮ Pool Id<br>▮ Other Transac-tion Id | | |
| Group "Trade Transaction Condition" | | | | | | 0..1 | |
| 58 | BF | Trade Transaction Condition Code | Possible values:<br>▮ BCBL<br>▮ BCBN<br>▮ BCFD<br>▮ BCPD<br>▮ BCRO<br>▮ BCRP<br>▮ CBNS<br>▮ CCPN | Trade Transaction Code:<br>▮ BCBL = BoardLot<br>▮ BCBN = Bad-Name<br>▮ BCFD = Delivery-Form<br>▮ BCPD = Deliver-CountryIncorpor-ation | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▮ CDIV<br>▮ CRTS<br>▮ CWAR<br>▮ GTDL<br>▮ MAPR<br>▮ NEGO<br>▮ NMPR<br>▮ SPCU<br>▮ SPEX<br>▮ XBNS<br>▮ XCPN<br>▮ XDIV<br>▮ XRTS<br>▮ XWAR | ▮ BCRO = ResultOption<br>▮ BCRP = ResultRepo<br>▮ CBNS = CumBonus<br>▮ CCPN = CumCoupon<br>▮ CDIV = CumDividend<br>▮ CRTS = CumRights<br>▮ CWAR = CumWarrant<br>▮ GTDL = GuaranteedDelivery<br>▮ MAPR = MarketPrice<br>▮ NEGO = NegotiatedTrade<br>▮ NMPR = NonMarketPrice | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ SPCU = Special-CumDividend<br>▪ SPEX = Spe-cialExDividend<br>▪ XBNS = ExBonus<br>▪ XCPN = Ex-Coupon<br>▪ XDIV = ExDi-vidend<br>▪ XRTS = ExRights<br>▪ XWAR = ExWar-rant | | | |
| Group "Hold Types" | | | | | | 0..2 | |
| 59 | BG | Hold Status Types | Possible values:<br>▪ CSDH<br>▪ PTYH<br>▪ PRCY<br>▪ BOTH | Type of hold:<br>▪ CSDH = CSD Hold only the in-structed leg is put on CSD Hold<br>▪ PTYH = only the instructed leg is put on PartyHold | ▪ At least one oc-currence must be present if Hold Indicator is set to true<br>▪ If the hold indic-ator is set to false or empty, the Hold Status | | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ PRCY = only the T2S generated counterleg is put on Party Hold<br>▪ BOTH = both legs are put on Party Hold | Types column must not be present.<br>▪ If more than one Hold Reason occurs, the same value cannot be repeated within the same Instruction.<br>▪ Only the following combinations within the same instruction are possible:<br>– CSDH and PTYH<br>– CSDH and PRCY<br>– CSDH and BOTH | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | ▮ For an unmatched settlement instruction only the following codes for the Hold indicator are allowed:<br>▮ CSDH<br>▮ PTYH<br>▮ For an already matched settlement instruction (i.e. if field Already matched instruction has value MACH)the following codes for the Hold indicator are allowed:<br>– CSDH<br>– PTYH<br>– PRCY | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | | – BOTH | | |
| Group "Settlement Transaction Condition" | | | | | | 0..3 | |
| 60 | BH | Settlement Transaction Condition | Possible values:<br>▮ ADEA<br>▮ ASGN<br>▮ BSSP<br>▮ BUTC<br>▮ CLEN<br>▮ DIRT<br>▮ DLWM<br>▮ DRAW<br>▮ EXER<br>▮ EXPI<br>▮ FRCL<br>▮ KNOC<br>▮ NOMC<br>▮ PENS<br>▮ PHYS<br>▮ RESI | Settlement Transaction Condition Code:<br>▮ ADEA = AcceptAfterRegularSettlementDeadline<br>▮ ASGN = Assignement<br>▮ BSSP = BuyInPartiallySuccessful<br>▮ BUTC = BuytoCover<br>▮ CLEN = Clean<br>▮ DIRT = Dirty<br>▮ DLWM = DeliveryWithoutMatching<br>▮ DRAW = Drawn<br>▮ EXER = Exercised | | | 1..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ▮ RHYP<br>▮ RPTO<br>▮ SHOR<br>▮ SPDL<br>▮ SPST<br>▮ TRAN<br>▮ TRIP<br>▮ UNEX | ▮ EXPI = Expired<br>▮ FRCL = Free-CleanSettlement<br>▮ KNOC = Knocke-dOut<br>▮ NOMC = NoAuto-maticMar-ketClaim<br>▮ PENS = Pending-Sale<br>▮ PHYS = Physical<br>▮ RESI = Residual<br>▮ RHYP = Rehypo-thecation<br>▮ RPTO = Report-ing<br>▮ SHOR = ShortSell<br>▮ SPDL = Spe-cialDelivery<br>▮ SPST = SplitSet-tlement | | | |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | | ▪ TRAN = Trans-formation<br>▪ TRIP = Tri-partySegregation<br>▪ UNEX = Unex-posed | | | |
| 61 | BI | Place of Trade ID-Market Identifier Code | Text [A-Z0-9]{4,4} | | If the "Place of Trade ID- Market Identifier Code" is filled in, then "Place of Trade ID- Description" can-not be filled in.<br>If the "Place of Trade ID- Market Identifier Code" is filled in, a value for the "Place of Trade Type- Code" must be filled in. | 0..1 | 0..1 |
| 62 | BJ | Place of Trade ID-Description | Text{1,30}<br>([0-9a-zA-Z\-\?:\(\)\.,'\+ ]([0-9a-zA-Z\-\?:\(\)\.,'\+ | | If the "Place of Trade ID- Description" is filled in, then "Place | 0..1 | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| | | | ]*(/[0-9a-zA-Z\-\?:\ (\)\.,'\+ ])?)*) | | of Trade ID- Market Identifier Code" cannot be filled in.<br>If the "Place of Trade ID- Description" is filled in, a value for the "Place of Trade Type- Code" must be filled in. | | |
| 63 | BK | Place of Trade Type-Code | Possible values:<br>PRIM<br>SECM<br>OTCO<br>VARI<br>EXCH | | If the "Place of Trade ID- Market Identifier Code" or "Place of Trade ID-Description" is filled in, a value for the "Place of Trade Type-Code" must be filled in | 1..1 | 1..1 |
| 64 | BL | Place of clearing | VARCHAR (11)<br>Text [A-Z]{6,6}[A-Z2-9][A-NP-Z0-9]([AZ0-9]{3,3}){0,1} | | Shows the BIC code of the Clearing House involved in the settlement (if any). | 0..1 | 0..1 |

| Flat file column | Excel Column | Column Name | Format | Description | Rules | Occurs per Record | Occurs per Group |
|---|---|---|---|---|---|---|---|
| 65 | BM | Beneficial Ownership | Possible values:<br>▮ YES<br>▮ NO | | Specifies whether there is change of Beneficial Ownership. | 0..1 | 0..1 |

RestrictedFINMax16Text_T2S_1 :

- *Pattern: [0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+](/?([0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+ ]/?)*[0-9a-zA-Z\|-\|?:\|(\)\|.,'\|+]+)?*

## 3.2 Format of "Enriched Files"

The format of the enriched files is based on the format of the Excel and the flat files that have been submitted to DMT. The submitted data remains unchanged but is supplemented with "Further Notifications" and "Statistical Information".

### 3.2.1 Further Notifications for Static Data records

This data appears in the first row of each Static Data record. It is located right to the migration data.

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +1 | last +1 | Status | Possible values:<br>▮ Migrated<br>▮ Not migrated | Status of the migration. | n/a | 1..1 |
| last +2 | last +2 | Error Code | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +3 | last +3 | Error Description | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +4 | last +4 | Error Code 2 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +5 | last +5 | Error Description 2 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +6 | last +6 | Error Code 3 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +7 | last +7 | Error Description 3 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +8 | last +8 | Error Code 4 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +9 | last +9 | Error Description 4 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +10 | last +10 | Error Code 5 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +11 | last +11 | Error Description 5 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

- "last" stands for the last column with migration data

### 3.2.2 Further Notifications for Free of Payment Settlement Instruction and Pending Instructions records

This data appears in the first row of each Free of Payment Settlement Instruction or Pending Instructions record. It is located right to the migration data.

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +1 | last +1 | Status | Possible values:<br>▮ Migrated<br>▮ Not migrated | Status of the migration. | n/a | 1..1 |
| last +2 | last +2 | T2S Reference DELI | VARCHAR (16) | T2S Reference of the delivering instruction | Occurs when Status is 'Migrated'. | 0..1 |
| last +3 | last +3 | T2S Reference RECE | VARCHAR (16) | T2S Reference of the receiving instruction | Occurs when Status is 'Migrated'. | 0..1 |
| last +4 | last +4 | Error Code | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +5 | last +5 | Error Description | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +6 | last +6 | Error Code 2 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +7 | last +7 | Error Description 2 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +8 | last +8 | Error Code 3 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +9 | last +9 | Error Description 3 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +10 | last +10 | Error Code 4 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +11 | last +11 | Error Description 4 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +12 | last +12 | Error Code 5 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +13 | last +13 | Error Description 5 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

- "last" stands for the last column with migration data
- For accepted already matched instructions "T2S Reference DELI" and "T2S Reference RECE" is informed.
- For accepted unmatched instructions, depending on the movement type the corresponding T2S reference column is informed (either "T2S Reference DELI" or "T2S Reference RECE").

### 3.2.3 Further Notifications for Settlement Restriction records

This data appears in the first row of each Settlement Restriction record. It is located right to the migration data.

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +1 | last +1 | Status | Possible values:<br>- Migrated<br>- Not migrated | Status of the migration. | n/a | 1..1 |
| last +2 | last +2 | T2S Reference | VARCHAR (16) | T2S Reference of the restriction | Occurs when Status is 'Migrated'. | 0..1 |
| last +3 | last +3 | Error Code | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +4 | last +4 | Error Description | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +5 | last +5 | Error Code 2 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +6 | last +6 | Error Description 2 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +7 | last +7 | Error Code 3 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +8 | last +8 | Error Description 3 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +9 | last +9 | Error Code 4 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +10 | last +10 | Error Description 4 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +11 | last +11 | Error Code 5 | CHAR (4) | Code of the error. | Occurs when Status is 'Not migrated'. | 0..1 |
| last +12 | last +12 | Error Description 5 | VARCHAR (210) | Description of the error. | Occurs when Status is 'Not migrated'. | 0..1 |

- "last" stands for the last column with migration data

### 3.2.4 Statistical Information

This data appears in the 2nd row of the spreadsheed. It is located right to the further notifications.

| Flat file column | Excel Column | Field | Format | Description | Rules | Occurs per Record |
|---|---|---|---|---|---|---|
| last +12 | last +12 | Submitted | NUMERIC (10) | Total number of records submitted. | n/a | 1..1 |
| last +13 | last +13 | Migrated | NUMERIC (10) | Total number of records that have been migrated successfully. | n/a | 1..1 |
| last +14 | last +14 | Not Migrated | NUMERIC (10) | Total number or records that have not been migrated due to an error. | n/a | 1..1 |

- "last" stands for the last column with migration data

## 3.3 Format of Delta Files

The format of the delta files is the same as the format of the Excel and the flat files. The difference is that those records that have been migrated successfully are dropped from the submitted file. The remaining records shall be edited and the file could be submitted again.