

General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	Institute: 4CB	Date raised: 21/01/2016
Request title: Non-editorial changes to the Flat file solution for reports at end of day (EOD) period		Request ref. no: T2S 0589 SYS
Request type: Common	Urgency: Fast-track	
1. Legal/business importance parameter: High	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Low	4. Financial impact parameter: No cost impact	
Requestor Category: 4CB	Status: Authorised at Steering Level	

Reason for change and expected benefits/business motivation:

During the implementation of CR 494 (Flat file solution for reports at end of day (EOD) period), the 4CB have identified the need to perform some amendments in the flat file specifications described in the CR 494.

Depending on the nature of the updates, these can be classified as follows:

- Correction of typos included in the CR 494.
- Alignment of the flat file formats described in the CR 494 with the relevant ISO messages.
- Provision of additional information or further clarification for certain attributes of the different flat file types.

The abovementioned amendments have to be performed on the UDFS v2.1 and the Flat file Format specifications attached to the CR494.

Description of requested change:

During the implementation of the CR 494, the need of some changes to the Flat File specifications was identified by the 4CB.

This CR covers all the updates related to such changes.

Submitted annexes / related documents:

T2S_0494_SYS_Statement of holdings_v.3.0.pdf
 T2S_0494_SYS_Statement of settled intra-position movements_v.3.0.pdf
 T2S_0494_SYS_Statement of transactions_v.3.0.pdf
 T2S_0494_SYS_Statement of pending instructions_v.3.0.pdf
 T2S_0494_SYS_Statement of pending intra-position movements_v.3.0.pdf

Proposed wording for the Change request:

UDFS version 2.1

Section 1.6.4.3.3 (page 709)

PARAMETER	CREATED BY	UPDATED BY	MANDATORY/ OPTIONAL	POSSIBLE VALUES	STANDARD OR DEFAULT VALUE
Report Type	T2S Operator	T2S Operator	Mandatory	semt.002, semt.016, semt.017, semt.018, semt.034	N/A
<u>Report Name</u>	<u>T2S Operator</u>	<u>T2S Operator</u>	<u>Mandatory</u>	<u>"Statement ___ of Holdings", "Settled Restrictions ___ on Securities", "Statement ___ of Transactions", "Statement ___ of Pending Instructions", "Pending Restrictions ___ on Securities".</u>	<u>N/A</u>
System Entity	T2S Operator	T2S Operator	Mandatory	System Entity of the relevant Concerned Party (i.e. CSD)	N/A
Technical Address	T2S Operator	T2S Operator	Mandatory	Technical address of the receiving CSD	N/A
Technical Service Identification	T2S Operator	T2S Operator	Mandatory	Network service used to send the report.	N/A
Compression	T2S Operator	T2S Operator	Mandatory	ZIP NONE	ZIP

Valid From	T2S Operator	T2S Operator	Mandatory	Format "yyyy-mm-dd"	N/A
Valid To	T2S Operator	T2S Operator	Mandatory	Format "yyyy-mm-dd"	N/A
Delta Mode	T2S Operator	T2S Operator	Mandatory	T/F	N/A
Full Mode Frequency	T2S Operator	T2S Operator	Mandatory	DAI <u>L</u> Y WEEK MON <u>T</u> H NONE <u>E</u>	MON <u>T</u> H <u>L</u> Y
Full Mode Day	T2S Operator	T2S Operator	Mandatory	LAST NONE	N/A

Section 2.20.3 File Format Specifications

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

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

2.20.3.1 Statement of holdings file format. Semt.002

The Statement of holdings file follows the format below:

A header will contain the following data:

Flatfile Column	Column Name	Format	Description	Rules
1	<u>Record Type</u>	<u>Char(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values: 'H' for Header</u>
42	Page number	Numeric(5)	Identifies which page of the report is being reported	
23	Last page indicator	CHAR(5)	Identifies whether file is the last file of report	Values: True (meaning 'Yes, <u>it is the last message</u> ') False (meaning 'No, <u>it is not the last</u> ')

				message')
34	Statement number	CHAR(16)	Reference common to all pages of a state-ment	
45	Report Timestamp	DATETIME	Timestamp reflecting date and time of the creation of the report	YYYY-MM-DD-hh.mm.ss.ssssss
56	Frequency	CHAR(4)	Frequency of the statement	Values are extracted from the Attribute domain depending on the configuration per-formed by the T2S Operator; Proposed values: DAIL: daily WEEK: Weekly MONT: Monthly
67	Update type	CHAR(4)	Indicates whether the report is complete or contains changes only.	<u>This information comes from report configuration</u> Values: COMP: (Complete) – <u>Statement is complete.</u> DELT: (Delta) – <u>Statement contains changes only.</u>
78	Statement basis	CHAR(4)	Statement basis ex-pressed as an ISO 20022 code.	Fixed value. Only code "SETT" is used in T2S
89	Activity indicator	CHAR(5)	Indicates whether there is activity or information update reported in the state-ment.	<u>True or False</u> Values: <u>True (meaning 'Yes')</u> <u>False (meaning 'No')</u>
910	Sub account indicator	CHAR(5)	Indicates whether the statement reports holdings at sub-safekeeping account level.	T2S does not provide holdings at sub-safekeeping account level. Fixed value to "false"
11	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

The report details will contain the following information:

Flat file column	Column Name	Format	Description	Rules
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	Values: <u>'B': for Body</u>
23	Account servicer BIC	CHAR(11)	BIC of the Party that manages the account on behalf of the account owner. (Party code)	
14	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

~~A footer will indicate the number of records contained in the file.~~

A footer will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	Values: <u>'F': for Footer</u>
2	<u>NumberOfRecords</u>	<u>NUMERIC(18)</u>	<u>Total number of data records in the file</u>	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

2.20.3.2 Statement of settled intra-position movements. Semt.016 (page 880)

A header will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'H': for Header
23	Last Page Indicator	CHAR(5)	Indicator for last message within the set of divided messages recurring to pagination	Values: True (meaning 'Yes, it is the last message ') False (meaning 'No, it is not the last message ')
34	Statement Identification	CHAR(16)	Reference common to all pages of a statement.	Values: 'H': for Header
45	Statement Period From	DATETIME(26)	Statement period start date and time.	
56	Statement Period To	CHAR(4)DATETIME(26)	Statement period end date and time.	
78	Statement Update Type	CHAR(4)	Indicates whether the statement is complete or contains changes only.	StatementUpdateType1Code . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
10	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

The report details will contain the following information:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'B': for Body
56	Issuer	CHAR(4)	Entity that assigns the identification.	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
1617	Issuer	CHAR(4)	Entity that assigns the identification.	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
1819	Settlement Date	DATE(10)	Date at which the securities were moved.	
20	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

A footer will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

2.20.3.3 Statement of transactions. Semt.017 (page 884)

A header will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'H': for Header
23	Last Page Indicator	CHAR(5)	Indicator for last message within the set of divided messages recurring to pagination	Values: True (meaning 'Yes, it is the last message ') False (meaning 'No, it is not the last message ')
45	Statement Period from	DATETIME(26)	Statement period start date and time.	
56	Statement Period To	DATETIME(26)	Statement period end date and time.	
78	Statement Update Type	CHAR(4)	Indicates whether the report is complete or contains changes only.	StatementUpdateType1Code . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
12	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

The report details will contain the following information:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'B': for Body
45	Account Owner Transaction Identification	CHAR(16)	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).	Reference assigned by the Account Owner if any, otherwise NONREF
2425	Effective Settlement Date	DATETIME(263)	Actual Settlement Date	
45	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

A footer will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

2.20.3.4 Statement of pending instructions. Semt.018 (page 891)

A header will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values: 'H': for Header</u>
23	Last Page Indicator	CHAR(5)	Indicator for last message within the set of divided messages recurring to pagination	Values: True (meaning 'Yes, <u>it is the last message</u> ') False (meaning 'No, <u>it is not the last message</u> ')
45	Statement Date and Time	DATETIME (263)	Timestamp reflecting date and time of the creation of the report	
67	Statement Update Type	CHAR(4)	Indicates whether the report is complete or contains changes only.	<u>StatementUpdateType1Code</u> . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
78	Statement Activity indicator	CHAR(5)	Indicates whether there is activity or information update reported in the statement.	<u>Values: True or False</u>
9	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

The report details will contain the following information:

Flat file column	Column Name	Format	Description	Rules
1	<u>Record Type</u>	<u>CHAR(1)</u>	<u>Identifies record as Header, Body or Footer</u>	<u>Values: 'B': for Body</u>
34	Account Owner Transaction Identification	CHAR(16)	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).	<u>Reference assigned by the Account Owner if any, otherwise NONREF</u>
4415	Hold Indicator	CHAR(1)	Hold Status	This field is optional depending on the information contained in the instruction. <u>Values: T or F</u>
5455	Match Status	CHAR(4)	Matching Status	<u>Values: MACH or NMAT</u>
6869	Additional Information for the Instruction Processing Status 1	CHAR(210)	<u>OnlyReason-code</u> for "Pending Cancellation" and "Cancelled" statuses	
7071	Additional Information for the Instruction Processing Status 2	CHAR(210)	<u>OnlyReason-code</u> for "Pending Cancellation" and "Cancelled" statuses	
72	<u>LF</u>	<u>CHAR(1)</u>	<u>Fixed Value: LF</u>	<u>LF = Line Feed (x'0A')</u>

A footer will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

2.20.3.5 Statement of pending intra-position movements. Semt.034 (page 904)

A header will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'H': for Header
23	Last Page Indicator	CHAR(5)	Indicator for last message within the set of divided messages recurring to pagination	Values: True (meaning 'Yes, it is the last message') False (meaning 'No, it is not the last message')
45	Statement Date and Time	DATETIME (203)	Timestamp reflecting date and time of the creation of the report	
67	Statement Update type	CHAR(4)	Indicates whether the report is complete or contains changes only.	StatementUpdateType1Code . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
78	Statement Activity indicator	CHAR(5)	Indicates whether there is activity or information update reported in the statement.	Values: True or False
9	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

The report details will contain the following information:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'B': for Body
4819	Account Owner Transaction Identification	CHAR(16)	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account).	Reference assigned by the Account Owner if any, otherwise NONREF
2425	Issuer	CHAR(4)	Entity that assigns the identification.	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.

Flat file column	Column Name	Format	Description	Rules
2728	Issuer	CHAR(4)	Entity that assigns the identification.	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
3334	Status Date	DATETIME (263)	Date and time at which the status was assigned	
3637	Creation Date and Time	DATETIME (263)	Entry Date and Time of the intra position movement	
38	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

A footer will contain the following data:

Flat file column	Column Name	Format	Description	Rules
1	Record Type	CHAR(1)	Identifies record as Header, Body or Footer	Values: 'F': for Footer
2	NumberOfRecords	NUMERIC(18)	Total number of data records in the file	Number: integer representation, 18 digits long
3	LF	CHAR(1)	Fixed Value: LF	LF = Line Feed (x'0A')

Flat File Format Specifications

T2S_0494_SYS_Statement of holdings_v.2.0

Structure

XML Schema for the Request

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

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

Format of Records

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information
Header							
Header	3	Last Page Indicator	CHAR(5)	1	Identifies whether file is the last file of report	M	Values: <u>True</u> (meaning 'Yes, it is the last message') <u>False</u> (meaning 'No, it is not the last message') <u>True</u> <u>False</u>
<u>Header</u>	<u>4</u>	<u>Statement Number</u>	<u>CHAR(n)</u>	<u>16</u>	<u>Reference common to all pages of a statement</u>	<u>M</u>	<u>Built like this:</u> <u>- CSD (4 characters)</u> <u>- Report type (4 characters)</u> <u>- Report mode (1 character)</u> <u>- BD (yymmdd, 6 characters)</u> <u>- Frequency (1 character)</u>
Header	5	Report Timestamp	DateTime	5	Timestamp reflecting date and time of the creation of the report	M	<u>YYYY-MM-DD-hh.mm.ss.ssssss</u>
Header	7	Statement Update Type	CHAR(n)	4	Indicates whether the report is complete or contains changes only.	M	This information comes from report configuration Values: <u>COMP</u> (Complete) <u>DELT</u> (Delta) Values: <u>COMP</u> : Complete – Statement is complete. <u>DELT</u> : Delta – Statement contains changes only.
Body							

Body	3	Account servicer BIC	CHAR(n)	11	BIC of the Party that manages the account on behalf of the account owner. (Party code)	M	
------	---	----------------------	---------	----	--	---	--

T2S 0494 SYS Statement of settled intra-position movements v.2.0

Structure

XML Schema for the Request

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

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

Data Format Types

The report data values may appear in one of the formats described in the table below:

Data Type	Format	Description
DATETIME	YYYY-MM-DD-hh:mm:ss.ssssss	Timestamp format

Format of Records

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information
Header							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination	M	Values: True (meaning 'Yes, it is the last message ') False (meaning 'No, it is not the last message ')
Header	4	Statement Identification	CHAR(n)	16	Reference common to all pages of a statement.	OM	<u>Built like this:</u> - CSD (4 characters) - Report type (4 characters) - Report mode (1 character) - BD (yymmdd, 6 characters) - Frequency (1 character)
Header	5	Statement Period From	DATETIME	26 3	Statement period start date and time.	M	
Header	6	Statement Period To	DATETIME	26 3	Statement period end date and time.	M	
Header	8	Statement Update Type	CHAR(n)	4	Indicates whether the statement is complete or contains changes only.	M	StatementUpdateType1Code . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
Body							
Body	6	Issuer	CHAR(n)	4	Entity that assigns the identification.	O*	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
Body	17	Issuer	CHAR(n)	4	Entity that assigns the identification.	O*	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.

T2S 0494 SYS Statement of transactions v.2.0

Structure

XML Schema for the Request

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

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

Data Format Types

The report data values may appear in one of the formats described in the table below:

Data Type	Format	Description
DATETIME	YYYY-MM-DD-hh:mm:ss.ssssss	Timestamp format

Format of Records

Row Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information (original XML data type, values, rules, etc.)
Header							

Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination	M	Values: True (meaning 'Yes, <u>it is the last message</u> ') False (meaning 'No, <u>it is not the last message</u> ')
Header	4	Statement Identification	CHAR(n)	16	Reference common to all pages of a statement.	OM	<u>Built like this:</u> - CSD (4 characters) - Report type (4 characters) - Report mode (1 character) - BD (yymmdd, 6 characters) - Frequency (1 character)
Header	5	Statement Period From	DATETIME	263	Statement period start date and time.	M	
Header	6	Statement Period To	DATETIME	263	Statement period end date and time.	M	
Header	8	Statement Update Type	CHAR(n)	4	Indicates whether the statement is complete or contains changes only.	M	StatementUpdateType1Code Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
Body							
Body	5	Account Owner Transaction Identification	CHAR(n)	16	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account)	M	<u>Reference assigned by the Account Owner if any, otherwise NONREF</u>
Body	12	Transaction Activity Code	CHAR(n)	4	Specifies the type of activity to which this instruction relates.	M	Values: SETT: Settlement and Clearing Activity - Transaction <u>always</u> relates to settlement and clearing <u>activity</u> .
Body	20	Posting Amount Currency	CHAR(n)	3	Currency of the amount of money that is to be/was posted to the account: (active or historic currency code)	O*	* If Posting Amount is present, both <u>CurrencyAmount</u> and Credit/Debit <u>Indicator</u> must be present.
Body	21	Posting Amount integer part	NUMERIC(p)	14	Cash entry (amount)	O*	*: If PostingAmount is present, both Amount and CreditDebit must be present.
Body	22	Number of decimals for Posting Amount	NUMERIC(p)	2	Number of decimals for the cash entry (amount)	O*	*: If PostingAmount is present, both Amount and CreditDebit must be present.

Body	23	Credit/Debit Indicator	CHAR(n)	4	Indicates whether an entry is a credit or a debit.	O*	Values CRDT: Credit - Operation is an increase. DBIT: Debit - Operation is a decrease. *: if Posting Amount is present, both CurrencyAmount and Credit/Debit Indicator must be present.
Body	25	Effective Settlement Date	DATE TIME	2003	Specifies the date at which a transaction is completed and cleared, that is, payment is effected and securities are delivered.	M	

T2S_0494_SYS_Statement_of_pending_instructions_v.2.0

Structure

XML Schema for the Request

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

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

Data Format Types

The report data values may appear in one of the formats described in the table below:

Data Type	Format	Description
DATETIME	YYYY-MM-DD- hh:mm:ss.ssssss	Timestamp format

Format of Records

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information (original XML data type, values, rules, etc.)
Header							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination	M	Values: True (meaning 'Yes, it is the last message ') False (meaning 'No, it is not the last message ')
Header	4	Statement Identification	CHAR(n)	16	Reference common to all pages of a statement.	QM	Built like this: - CSD (4 characters) - Report type (4 characters) - Report mode (1 character) - BD (yymmdd, 6 characters) - Frequency (1 character)
Header	5	Statement Date Time	DATETIME	263	Timestamp reflecting date and time of the creation of the report	M	
Header	7	Statement Update Type	CHAR(n)	4	Indicates whether the statement is complete or contains changes only.	M	StatementUpdateType1Code . Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
Body							
Body	4	Account Owner Transaction Identification	CHAR(n)	16	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account)	M	Reference assigned by the Account Owner if any, otherwise NONREF
Body	11	Transaction Activity Code	CHAR(n)	4	Specifies the type of activity to which this instruction	M	Values: SETT: SettlementandClearingActivity - Transaction always relates to settlement and clearing activity .

					relates.		
Body	18	Hold Indicator Reason Code 2	CHAR(n)	4	Reason Code of the Hold Status	O*	<p>Values:</p> <p>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</p> <p>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</p> <p>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</p> <p>PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</p> <p>*: HoldIndicator is optional. Reason is optional too, but if present Code is mandatory.</p>
Body	20	Hold Indicator Reason Code 3	CHAR(n)	4	Reason Code of the Hold Status	O*	<p>Values:</p> <p>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</p> <p>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</p> <p>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</p> <p>PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</p> <p>*: HoldIndicator is optional. Reason is optional too, but if present Code is mandatory.</p>
Body	22	Hold Indicator Reason Code 4	CHAR(n)	4	Reason Code of the Hold Status	O*	<p>Values:</p> <p>CDEL: ConditionalDelivery - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditional delivery rules in the market infrastructure platform for conditional delivery.</p> <p>CSDH: CSDHold - Central securities depository sets the instruction in a hold/frozen/preadvice mode.</p> <p>CVAL: CSDValidation - Instruction is in a hold/frozen/preadvice mode as it fulfils predefined conditions of a restriction processing type in the market infrastructure platform.</p> <p>PTYH: PartyHold - You or your party set the instruction in a hold/frozen/preadvice mode.</p> <p>*: HoldIndicator is optional. Reason is optional too, but if present Code is mandatory.</p>

Body	31	Posting Amount Currency	CHAR(n)	3	Currency of the amount of money that is to be/was posted to the account: (active or historic currency code)	O*	* If Posting Amount is present, both <u>CurrencyAmount</u> and Credit/Debit <u>Indicator</u> must be present.
Body	32	Posting Amount integer part	NUMERIC(p)	14	Cash entry (amount)	O*	*: If Posting Amount is present, both Amount and CreditDebit must be present.
Body	33	Number of decimals for Posting Amount	NUMERIC(p)	2	Number of decimals for the cash entry (amount)	O*	*: If Posting Amount is present, both Amount and CreditDebit must be present.
Body	34	Credit/Debit Indicator	CHAR(n)	4	Indicates whether an entry is a credit or a debit.	O*	Values CRDT: Credit - Operation is an increase. DBIT: Debit - Operation is a decrease. *: if Posting Amount is present, both <u>CurrencyAmount</u> and Credit/Debit <u>Indicator</u> must be present.
Body	56	Settlement Status	CHAR(n)	4	Provides the Settlement status of the instruction	<u>OM</u>	Single Value: USET: Unsettled
Body	57	Settlement Status Reason Code 1	CHAR(n)	4	Reason code for the Unsettled Status	<u>OM</u>	Values as defined in the ISO report
Body	58	Settlement Status Additional Information 1	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	<u>OM</u>	
Body	59	Settlement Status Reason Code 2	CHAR(n)	4	Reason code for the Unsettled Status	<u>OM</u>	Values as defined in the ISO report
Body	60	Settlement Status Additional Information 2	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	<u>OM</u>	
Body	61	Settlement Status Reason Code 3	CHAR(n)	4	Reason code for the Unsettled Status	<u>OM</u>	Values as defined in the ISO report
Body	62	Settlement Status Additional Information 3	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	<u>OM</u>	

Body	63	Settlement Status Reason Code 4	CHAR(n)	4	Reason code for the Unsettled Status	OM	Values as defined in the ISO report
Body	64	Settlement Status Additional Information 4	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	OM	
Body	65	Settlement Status Reason Code 5	CHAR(n)	4	Reason code for the Unsettled Status	OM	Values as defined in the ISO report
Body	66	Settlement Status Additional Information 5	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	OM	
Body	67	Instruction Processing Status	CHAR(n)	4	Processing Status of the Instruction	O [±] M	Values as defined in the ISO report
Body	69	Additional Information for the Instruction Processing Status 1	CHAR(n)	210	Reason codeOnly for "Pending Cancellation" and "Cancelled" statuses	O*	
Body	70	Instruction Processing Status Reason Code 2	CHAR(n)	4	Reason code for "Pending Cancellation" and 'Cancelled' statuses	O [±]	Values as defined in the ISO report
Body	71	Additional Information for the Instruction Processing Status 2	CHAR(n)	210	Reason codeOnly for "Pending Cancellation" and "Cancelled" statuses	O*	

T2S_0494_SYS Statement of pending intra-position movements v.2.0

Structure

XML Schema for the Request

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

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

Data Format Types

The report data values may appear in one of the formats described in the table below:

Data Type	Format	Description
DATETIME	YYYY-MM-DD- hh:mm:ss.ssssss	Timestamp format

Format of Records

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information (original XML data type, values, rules, etc.)
Header							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination	M	Values: True (meaning 'Yes, it is the last message ') False (meaning 'No, it is not the last message ')
Header	4	Statement Identification	CHAR(n)	16	Reference common to all pages of a statement.	QM	Built like this: - CSD (4 characters) - Report type (4 characters) - Report mode (1 character) - BD (yymmdd, 6 characters)

							- Frequency (1 character)
Header	5	Statement Period Date and Time	DATETIME	263	Timestamp reflecting date and time of the creation of the report	O	
Header	7	Statement Update Type	CHAR(n)	4	Indicates whether the statement is complete or contains changes only.	M	StatementUpdateType1Code. Values: COMP: Complete - Statement is complete. DELT: Delta - Statement contains changes only.
Body							
Body	7	Cancelled Status Additional Information	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	*: Filled only when Processing Status is Cancelled
Body	10	Settlement Status Additional Information 1	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	
Body	11	Settlement Status reason code 2	CHAR(n)	4	Provides details on the Settlement status of the transaction	O*	Values as defined in the ISO report
Body	12	Settlement Status Additional Information 2	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	
Body	13	Settlement Status reason code 3	CHAR(n)	4	Provides details on the Settlement status of the transaction	O*	Values as defined in the ISO report
Body	14	Settlement Status Additional Information 3	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	
Body	15	Settlement Status reason code 4	CHAR(n)	4	Provides details on the Settlement status of the transaction	O*	Values as defined in the ISO report
Body	16	Settlement Status Additional Information 4	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	
Body	17	Settlement Status reason code 5	CHAR(n)	4	Provides details on the Settlement status of the transaction	O*	Values as defined in the ISO report

Body	18	Settlement Status Additional Information 5	CHAR(n)	210	Additional reason information that cannot be provided in a structured field.	O*	
Body	19	Account Owner Transaction Identification	CHAR(n)	16	Unambiguous identification of the transaction as known by the account owner (or the instructing party managing the account)	M	Reference assigned by the Account Owner if any, otherwise NONREF
Body	25	Issuer	CHAR(n)	4	Entity that assigns the identification.	O*	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
Body	28	Issuer	CHAR(n)	4	Entity that assigns the identification.	O*	Single value: 'T2S' as the constant representing the Issuer within T2S. This element is mandatory if a Proprietary Code is given.
Body	30	ISIN	CHAR(n)	12	Financial instruments representing a sum of rights of the investor vis-a-vis the issuer: -International Securities Identification Number (ISIN)-Security Code	M	ISIN Identifier: As designed by the United Nation's International Organisation for Standardisation (ISO). Consists of three parts: -two letter country code (ISO 3166-1 alpha-2 code for the country of issue). International securities cleared through Clearstream or Euroclear use "XS" as the country code. -nine character alpha-numeric national security identifier (NSIN). Shorter numbers are padded with leading zeros. -a single check digit.
Body	34	Status Date	DATETIME	26 3	Date and time at which the status was assigned	O	
Body	37	Creation Date Time	DATETIME	26 3	Specifies the creation date/time of the intra-position movement.	M	

Outcome/Decisions:

* CRG on 8-9 February 2016: The CRG recommended the approval of the Change Request and its addition to the T2S Release 1.1.

* OMG on 15 February 2016: During a written procedure from 8 February 2016 to 15 February 2016, the Operations Managers Group did not identify any operational impact of the Change Request. The OMG also was in favour of adding the Change Request to Release 1.1.

* PMG on 15 February 2016: During a written procedure from 9 February 2016 to 15 February 2016, the Project Managers Group was in favour of adding the Change Request to Release 1.1.

* Advisory Group's advice on 26 February 2016: Following a written procedure from 19 to 26 February 2016, the AG was in favour of the Change Request and its inclusion in the T2S Release 1.1.

* CSG's resolution on 27 February 2016: Following a written procedure from 19 to 27 February 2016, the CSG adopted the resolution to approve the Change Request and its inclusion in the T2S Release 1.1.