

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: Migration Sub-group	Institute: ECB	Date raised:
Request title: Data Migration Tool File specifications update		Request ref. no: T2S 0434 SYS
Request type: Common		Urgency: Normal
1. Legal/business importance parameter: Low	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Low	4. Financial impact parameter: No cost impact	
Requestor Category: T2S Sub-group	Status: Authorised at Steering Level	

Reason for change / expected benefits / business case:

DMT File specifications are the basis technical document to let the users produce data files for migrating their business repository into T2S data structures via the Data Migration Tool.

In order to keep the file specifications in line with the implementation of the business modules of T2S, changes are needed for having data files compliant with the design and the technical requirements of the tool.

Description of Request:

1. Format Types

Due to a known bug in Microsoft Excel software, DEC format type cannot be used in order to keep the same precision level for the floating numbers. Usage of TEXT fields is required

2. Interoperability Character set

Some fields (Party Technical Address, Privilege Name) shall allow for the usage of special characters currently forbidden by the ISO15022 interoperability (e.g. Distinguish Names should let the "=" char). This change has been introduced in T2S with CR401

3. Number of Rows

The technical limit for the number of rows has to be reviewed in order to comply to both users and DMT system capacity.

This goes into the direction of optimising the tentative number provided in the former version.

Limits will be differentiated between Excel and CSV format introducing also a size limit for the uploaded file.

Maximum number of rows is reduced from 100.000 to 50.000

Uploaded file cannot exceed 9 MB.

The different changes for Format of Structured Files fall into one of these categories:

1. Alignment of possible values for the field

The values for a field might be chosen within a predefined domain in order to exploit the current interfaces avoiding any conversion between DMT and back-end modules.

E.g. Possible values for a Securities CSD Link are : "NVST" for an Investor CSD Link or "ISSR" for an Issuer CSD Link

2. Correction of cardinalities

Cardinality might have been different than expected by the back-end modules (e.g. Restriction Valid From Date and Time for a Party Restriction should be mandatory rather than optional)

3. Typos

Typos in the column names and description might have occurred

4. Record alignment

Record type for Restriction Type Rule has been aligned to current interfaces

The DMT sample files have been updated accordingly.

Submitted annexes / related documents:

Data Migration Tool File Format Specification version 1.0.4
DMT sample files

Proposed wording for the SYS Change request:

Outcome/Decisions:

- * Migration Sub-group meeting of 17 October 2013: The Migration Sub-group decided to submit the Change Request to the Change Review Group.
- * CRG meeting of 24 October 2013: The CRG decided to recommend the approval of the Change Request.
- * Advisory Group's advice on 4 December 2013: Following a written procedure from 27 November to 4 December 2013, the AG was in favour of the Change Request.
- * CSD Steering Group meeting of 3-4 December 2013: The CSG adopted the resolution to approve the Change Request.

Change Request T2S_0434_SYS_attachement_Sample files

(see separate zipped file)



BANCA D'ITALIA
EUROSISTEMA

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Eurosistema



Data Migration Tool

File Format Specification

Author DIT

Version 1.0.4

Date ~~08/03~~18/10/2013

Status final

Classification

Accessible

Classified until

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 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	

Approval and agreement workflow

	TEAM LEVEL		AREA LEVEL		PROJECT LEVEL		AGREEMENT	
RELEASE	APPROVER	DATE	APPROVER	DATE	APPROVER	DATE	ADDRESSEE	DATE

Quality Control

	QUALITY CONTROL - DOMESTIC LEVEL				QUALITY CONTROL - PMO LEVEL			
RELEASE	DEGREE	CHECKER	DATE	REPORT ²	DEGREE	CHECKER	DATE	REPORT

Applicable documents

REFERENCE		OBJECT
1	[UDFS]	4CB: T2S User Detailed Functional Specifications, V1.2.1, 07/09/2012

Reference documents

REFERENCE		OBJECT
1	[DMT Specification]	ECB : Data Migration Tool Specifications and Related Procedures, V0.6, 27/06/2012

OWNER DOMAIN	Operational Services
OWNER MODULE	Data Migration Module

¹ Status value : Draft, Open, Final, Dismiss

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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 ³
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. The decimal separator depends on the country and location of the user. 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: <ul style="list-style-type: none">• true• false	Same format as Excel.

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).

³ The CSV format matches to the Excel format when the regional settings of a Windows PC are „English (Great Britain)“

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 considered 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.

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: 5490.000⁴

2.3.2.3 Size limits

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

⁴ This number is only tentative and will might be further optimised

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
```

2. 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
```

3. 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"
```

4. 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
```

5. A double-quote appearing inside a field is escaped by preceding it with another double quote⁵. 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).

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: 50.000⁶

⁵ 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.

⁶ This number might be further optimised

2.4.5.2 Size limits

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

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 2 nd 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:

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: <ul style="list-style-type: none"> PMBK CSDP ECSD 	Classification of the party: <ul style="list-style-type: none"> PMBK = Payment bank CSDP = CSD participant 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
9	I	Short Name	VARCHAR (35)	Short name.			1..1
Group "Address"					Must occur when Type is 'PMBK' or 'ECSD'. Must not	0..1	

					occur when Type is something else.		
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	
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. This group may only be used by NCBs.	0..1	
17	Q	Collateralisation Procedure	Possible value: • Repe REPO	Type of collateralisation procedure application. Possible value: • REPO	When Type is 'PMBK' the value must be ' Repe 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
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.		01..1
22	V	Restriction Valid From Time	TIME				10..1

23	W	Restriction Valid To Date	DATE	Valid to date and time of the restriction.	Date and time must occur together. Must be greater than the Valid From date and time.		0..1
24	X	Restriction Valid To Time	TIME				0..1

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:

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	

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:

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

3.1.2.4 Securities Account - New

- Record Type: "Securities Account"

The record is used to create a securities account.

Related activities covered:

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: <ul style="list-style-type: none"> • CSDM • CSDP • ICSA • TOFF • CSDO • ISSA 	Classification of the securities account: <ul style="list-style-type: none"> • CSDM = CSD mirror account • CSDP = CSD participant account • ICSA = Inter-CSD account • TOFF = T2S technical offset account • CSDO = CSD omnibus account • ISSA = Issuance account 			1..1
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: <ul style="list-style-type: none"> • HOLD • RELE 	Default setting for specific settlement instruction related to the securities account: <ul style="list-style-type: none"> • HOLD = Hold • RELE = Release 			0..1
8	H	Negative Position	BOOLEAN	<ul style="list-style-type: none"> • true = The securities account can hold a negative position 			1..1
9	I	End Investor Account Flag	Possible values:	Additional flags for the securities			0..1

			<ul style="list-style-type: none"> NONE FOPA DVFO 	account: <ul style="list-style-type: none"> NONE = No account allocations FOPA = FOP account allocations DVFO = DVP/FOP 			
10	J	Pricing Scheme	Possible values: <ul style="list-style-type: none"> SACC Account ISIN 	Pricing scheme of the customer: <ul style="list-style-type: none"> SACC = Securities account 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
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				

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:

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 Party Securities Account Attribute Name	VARCHAR (35)	Name of the market specific attribute.			1..1
5	E	Market-Specific Securities Account Party Attribute Value	VARCHAR (350)	Value of the market specific attribute.			1..1

3.1.2.6 Securities - New

- Record Type: "Security"

The record is used to create a security.

Related activities covered:

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 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
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: <ul style="list-style-type: none"> UNIT FAMT 	Type of settlement foreseen for the security: <ul style="list-style-type: none"> UNIT = Units FAMT = Nominal 			1..1
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
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				

3.1.2.7 Securities Market Specific Attributes - New

- Record Type: "Securities Market Specific Attribute"

The record is used for two purposes:

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

Related activities covered:

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	
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

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:

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	
Group "Securities"						1..1	
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.		01..1
6	G	Restriction Valid From Time	TIME				10..1

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:

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

9	I	CSD Participant Account	VARCHAR (35)	CSD participant account number.			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

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:

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: • NVSTInvestor • ISSRIssuer	Possible values: • NVST = Investor • 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
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	<ul style="list-style-type: none"> 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

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:

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
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	<ul style="list-style-type: none"> true = The T2S dedicated cash account is the default link for the securities account. 			1..1
8	H	Collateralisation Link	BOOLEAN	<ul style="list-style-type: none"> 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
9	I	Cash Settlement Link	BOOLEAN	<ul style="list-style-type: none"> true = T2S can use the link 			1..1

				between the securities account and the T2S dedicated cash account for the settlement of the cash leg of a settlement instruction.			
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3.1.2.12 User - New

- Record Type: "User"

The record is used to create a user.

Related activities covered:

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	
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.		0..1
7	G	Lockout From Time	TIME				0..1
8	H	Lockout	BOOLEAN	<ul style="list-style-type: none"> true = The user cannot enter the system after the Lockout From Date and Time 			1..1
Group "Party"						1..1	
9	I	Parent BIC	CHAR (11)	Party parent BIC.			
10	J	BIC	CHAR (11)	Party BIC.			1..1

3.1.2.13 Roles - New

- Record Type: "Role"

The record is used to create a role.

Related activities covered:

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

3.1.2.14 Secured Group - New

- Record Type: "Secured Group"

The record is used to create a secured group.

Related activities covered:

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: <ul style="list-style-type: none"> PARTParties SECUSecurities SACCSecurities Accounts CASHT2SDedicated Cash Accounts 	Classification for the secured group: <ul style="list-style-type: none"> PART = Parties SECU = Securities SACC = Securities Accounts 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
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	
8	H	T2S Dedicated Cash Account Number	VARCHAR (34)	T2S dedicated cash account number of the secured security objects.			1..1

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:

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"						0..1	
4	D	User	VARCHAR (35)	Login name of the user.			1..1
Group "Party"						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

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:

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 "Privilege"						1..1	
7	G	Privilege Name	VARCHAR (35)	Name of the system privilege.	ISO15022 interoperability character set restriction does		1..1

					not apply		
8	H	Deny Option	BOOLEAN	<ul style="list-style-type: none"> true = The system privilege is explicitly denied false = The system privilege is explicitly assigned 			1..1
9	I	4-Eyes Option	BOOLEAN	<ul style="list-style-type: none"> true = The 4-eyes principle is required to perform the activity linked to the system privilege false = The 2-eyes principle is required to perform the activity linked to the system privilege 			1..1
10	J	Administration Option	BOOLEAN	<ul style="list-style-type: none"> 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. 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. 			1..1

3.1.2.17 Grant Object Privilege - New

- Record Type: "Grant Object Privilege"

The record is used to grant an object privilege 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:

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 "Privilege"						1..1	
7	G	Secured Element Type	Possible values: <ul style="list-style-type: none"> SYSESystem Entity PARTParty 	Possible values: <ul style="list-style-type: none"> SYSE = System Entity PART = Party 			1..1

			<ul style="list-style-type: none">• SECUSecurity• PAACParty Object• SACCSecurities Account• CASHT2S Dedicated Cash Account	<ul style="list-style-type: none">• SECU = Security• PAAC = Party and its accounts• SACC = Securities Account• CASH = T2S Dedicated Cash Account			
Group "Party"/"Party Object" and its accounts"					Occurs only when Secured Element Type is PART (Party) or PAAC (Party and its accounts):'Party Object' .	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
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 "Secured Party/System Entity"					Occurs only when Secured Element Type is 'Party' or 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	<ul style="list-style-type: none">• true = The object privilege is explicitly denied			1..1

				<ul style="list-style-type: none"> false = The object privilege is explicitly assigned 			
17	P	4-Eyes Option	BOOLEAN	<ul style="list-style-type: none"> true = The 4-eyes principle is required to perform the activity linked to the object privilege false = The 2-eyes principle is required to perform the activity linked to the object privilege 			1..1
18	Q	Administration Option	BOOLEAN	<ul style="list-style-type: none"> 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. 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. 			1..1

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. Instead, a new secured group is created.

Related activities covered:

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	

7	G	Secured Group Identifier	NUMERIC (9)	Identifier of the secured group as get from related U2A screen.	1..1
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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	<ul style="list-style-type: none"> true = The object privilege is explicitly denied false = The object privilege is explicitly assigned 			1..1
10	J	4-Eyes Option	BOOLEAN	<ul style="list-style-type: none"> true = The 4-eyes principle is required to perform the activity linked to the object privilege false = The 2-eyes principle is required to perform the activity linked to the object privilege 			1..1
11	K	Administration Option	BOOLEAN	<ul style="list-style-type: none"> 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. 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. 			1..1

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:

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
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 equal or 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	<ul style="list-style-type: none"> true = The message subscription rule set must be used in positive way false = The message subscription rule set must be used in negative way 			1..1
Group "Interested Party"						0..10	

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

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:

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
5	E	Valid From	DATE	Valid from date of the message subscription rule.	Must be equal or greater than the current date.		1..1
Group "Message Subscription Rule Parameter"					Each Message Subscription Rule may have up to 10 Message Subscription Rule Parameters.	1..10	
6	F	Group	VARCHAR (35)				1..1
7	G	Parameter Type Name	Name of the parameter type to be set for the rule.				1..1

			Allowed values are: <ul style="list-style-type: none"> • INTP (Instruction Type) • MXST (Message Status) • PART (PARTY) • SACC (Securities Account) • ISIN • CASH (T2S DCA) • INST (Instruction Status) • TRCD (Transaction Code) • CURR (Currency) • AMFL (Already Matched Flag) • MXID (Message Identification) 				
8	H	Parameter Type Value	VARCHAR (35)	Value for the parameter type			1..1

3.1.2.21 Restriction Type - New

- Record Type: "Restriction Type"

The record is used to create a restriction type.

Related activities covered:

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
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: <ul style="list-style-type: none"> • CBALCash balance • XACCExternal RTGS account • PARTParty • SECUSecurity • SACCSecurities account • SPOSSecurities position • SETTSettlement instruction • INPM • INBMSRST 	Possible values: <ul style="list-style-type: none"> • CBAL = Cash balance • XACC = External RTGS account • PART = Party • SECU = Security • SACC = Securities account • SPOS = Securities position • SETT = Settlement instruction • INPMSRST = Intra-Position Movement Instructions • INBM = Intra-balance Movement 			1..1

			<ul style="list-style-type: none"> • SYSESystem entity • CASHT2SDedicated cash account 	<u>Instructions Settlement restriction</u> <ul style="list-style-type: none"> • SYSE = System entity • CASH = T2S Dedicated cash account 			
8	H	Restriction Processing Type	Possible values: <ul style="list-style-type: none"> • BALABalance Type / Earmarking • BLOCKBlocking • COLLCollateralized • COSDCoSD Blocking • VAHOCSD Validation Hold • DELIDeliverable • EARMEarmarking for Auto-collateralization • REJEREjection • RESEReservation 	Possible values: <ul style="list-style-type: none"> • BALA = Balance Type / Earmarking • BLOCK = Blocking • COLL = Collateralized • COSD = CoSD Blocking • VAHO = CSD Validation Hold • DELI = Deliverable • EARM = Earmarking for Auto-collateralization • REJE = Rejection • RESE = Reservation 			1..1
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	<ul style="list-style-type: none"> • true = This restriction type rules must be used in negative way. 			1..1

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:

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"						1..10	
7	G	Group	VARCHAR (35)				01..1
8	H	Restriction Type Rule Parameter Name	Name of the parameter type to be set for the rule.		Included only if Market Specific Attribute Name is not used		0..1
Allowed values are: <ul style="list-style-type: none"> 'SMOV' Securities Movement Type 'PMNT' Payment 'ISOT' Transaction 							

Identification

- 'AOPT' Party Type (of the Account Owner)
- 'OBPT' Party Type (of the instr. Party)
- 'PART' Party
- 'SECU' Security Identifier
- 'COIS' Country of Issuance
- 'CRDB' Credit Debit Indicator
- 'CRBL' Credited Pos./Balance
- 'DBBL' Debited Pos./Balance
- 'MCST' Matching Status
- 'SACC' Securities Account
- 'SECT' Securities Transaction Type
- 'STCR' Settlement Currency
- 'CASH' T2S Dedicated Cash Account
- 'CAST' T2S Dedicated Cash Account Type

9	I	Market-Specific Attribute Name	VARCHAR (35)	Name of the market specific attribute.	Included only if Restriction Type Rule Parameter Name is not used	0..1
109	J	Restriction Type Rule Parameter Value	VARCHAR (35)			10..1
11	K	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
12	L	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
Group "Market Specific Attribute"						0..10
10	J	Group	VARCHAR (35)			0..1
14	K	Market-Specific Attribute	VARCHAR (35)	Name of the market specific attribute.		1..1

		Name			
12	E	Market-Specific Attribute Value	VARCHAR (350)	Value of the market specific attribute.	1..1

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:

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	
Group "Conditional Securities Delivery Rule Set"						1..1	
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	<ul style="list-style-type: none"> true = T2S shall block cash when an instruction is marked for conditional delivery 			1..1
10	J	Block on Securities Side	BOOLEAN	<ul style="list-style-type: none"> true = T2S shall block securities when an instruction is marked for conditional delivery 			1..1

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:

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	
3	C	CoSD Rule Set Name	VARCHAR (35)	Name of the conditonal 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	<ul style="list-style-type: none"> 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)				0..1
9	I	Conditional Securities Delivery Rule Parameter Name	Name of the parameter type to be set for the rule. Allowed values are:				0..1

			<ul style="list-style-type: none"> • SECU • STCR (Settlement Currency) • CSDX • SACC (Securities Account) • COIS (Country of Issuance) • PLSE (Place of Settlement) • ISSU (Issuer CSD in T2S) • DELI (Delivering CSD in T2S) • RECE (Receiving CSD in T2S) • IBIC (BIC of Issuer CSD in T2S) • DBIC (BIC of Delivering CSD in T2S) • RBIC (BIC of Receiving CSD in T2S) • ISOT (ISO transaction code) • SMOV (Securities movement code) • PMNT (Payment type code) • CRDB (Credit Debit indicator) • STCC (Settlement transaction condition code) 				
10	J	Conditional Securities Delivery Rule Parameter Value	VARCHAR (35)				0..1

3.1.2.25 Report Configuration - New

- Record Type: "Report Configuration"

The record is used to create a report configuration.

Related activities covered:

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)	Name of the report configuration.			1..1
4	D	Configuration Description	VARCHAR (350)	Description of the report configuration.			1..1
5	E	Delta Mode	BOOLEAN	<ul style="list-style-type: none"> true = The recipient gets the report in delta mode false = The recipient gets the report in full mode 			1..1
6	F	Report Name	Possible values: <ul style="list-style-type: none"> Statement of Holdings Statement of Transactions Statement of Pending Instructions Statement of Settlement Allegements Statement of Accounts at End-of-Day Statement of Static Data Billing Data Report Current Settlement Day Cash Information Report Following Settlement Day Cash Forecast Report 	Name of the report type.			1..1
7	G	System Entity Wide	BOOLEAN	<ul style="list-style-type: none"> true = System entity wide 			1..1

		Reporting Flag		reporting			
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
10	J	Push Mode	BOOLEAN	<ul style="list-style-type: none"> true = The recipient gets the report in push mode false = The recipient gets the report in pull mode 			1..1
11	K	Execution Date	DATE	Date of the execution of the report.	Date and time must occur together.		40..1
12	L	Execution Time	TIME	Time of the execution of the report.	Date and time must occur together.		04..1
13	M	Event Type	CHAR (4)	Code of the event type that triggers the report.			0..1
14	N	Valid From	DATE	Starting date for the validity period.	Must be equal or greater than the current date.		1..1
15	O	Valid To	DATE	Ending date for the validity period.	Must be greater than the Valid From date.		0..1

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:

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	
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 counterpart CSD Parent BIC	CHAR (11)	Parent BIC of the eligible counterpart CSD.			1..1
8	H	Eligible counterpart CSD BIC	CHAR (11)				1..1
Group "Eligibility Type"						1..1	
9	I	Eligibility Type	Possible values: <ul style="list-style-type: none"> • SECU Securities • CTRY Country • ISCS Issuer CSD 	Possible values: <ul style="list-style-type: none"> • SECU = Securities • CTRY = Country • ISCS = Issuer CSD 			1..1
10	J	ISIN	CHAR (124)	Security identification.	Must occur if Eligibility Type		0..1

					is 'Securities'. Otherwise the cell must be empty.		
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)				

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	CHAR (11)			1..1
4	D	Instructing Party BIC	CHAR (11)			1..1
5	E	T2S Actor Instruction Reference	CHAR (16)	Transaction identification.		1..1
6	F	Securities Movement Type Code	Possible values: • DELI • RECE	<ul style="list-style-type: none"> • DELI = Delivery • RECE = Receive 		1..1
7	G	Payment Type Code	Possible value: • FREE	<ul style="list-style-type: none"> • 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: • MACH • NMAT	<ul style="list-style-type: none"> • MACH = Already matched instruction • NMAT = Unmatched instruction 		1..1
11	K	Common Reference	CHAR (16)			1..1
12	L	ISIN	CHAR(12)			1..1
13	M	Settlement Type	Possible values:	Type of quantity:		1..1

			<ul style="list-style-type: none"> • UNIT • FAMT 	<ul style="list-style-type: none"> • UNIT = Unit • FAMT = Face Amount 		
14	N	Settlement Quantity	DEC (14,14)* when Settlement Type is 'UNIT' DEC (14,5)* when Settlement Type is 'FAMT'			1..1
15	O	Securities Account Number	CHAR (35)	Safekeeping account.		1..1
16	P	ISO Transaction Code	Possible values: <ul style="list-style-type: none"> • AUTO • BSBK • CLAI • CNCB • COLI • COLO • CONV • CORP • FCTA • INSP • ISSU • MKDW • MKUP • NETT • NSYN • OWNE • OWNI • PAIR • PLAC • PORT • REAL • REDI • REDM 	Securities transaction type: <ul style="list-style-type: none"> • AUTO = Auto Collateralisation • BSBK = Buy Sell Back • CLAI = Market Claim • CNCB = Central Bank Collateral Operation • COLI = Collateral In • COLO = Collateral Out • CONV = Depository Receipt Conversion • CORP = Corporate Action • FCTA = Factor Update • INSP = Move of Stock • ISSU = Issuance • MKDW = Mark Down • MKUP = Mark Up • NETT = Netting • NSYN = Non Syndicated • OWNE = External Account Transfer • OWNI = Internal Account Transfer • PAIR = Pair Off • PLAC = Placement • PORT = Portfolio Move • REAL = Realignment 		1..1

			<ul style="list-style-type: none"> • RELE • REPU • RODE • RPTO • RVPO • SBBK • SBRE • SECB • SECL • SLRE • SUBS • SYND • TBAC • TRAD • TRPO • TRVO • TURN 	<ul style="list-style-type: none"> • REDI = Withdrawal • REDM = Redemption • RELE = Depository Receipt Release Cancellation • REPU = Repo • RODE = Return Delivery without Matching • RPTO = Reporting • RVPO = Reverse Repo • SBBK = Sell Buy Back • SBRE = Borrowing Reallocation • SECB = Securities Borrowing • SECL = Securities Lending • SLRE = Lending Reallocation • SUBS = Subscription • SYND = Syndicate Underwriters • TBAC = TBA Closing • TRAD = Trade • TRPO = Triparty Repo • TRVO = Triparty Reverse Repo • TURN = Turnaround 		
17	Q	Receiving Depository BIC	CHAR (11)		Must occur when Securities Movement Type Code is 'DELI'.	0..1
18	R	T2S Receiving Party BIC	CHAR (11)		Must occur when Securities Movement Type Code is 'DELI'.	0..1
19	S	T2S Receiving Party Securities Account	CHAR (35)		Must occur when when Securities Movement Type Code is 'DELI' and Already matched instruction is 'MACH'.	0..1
20	T	Delivering Depository BIC	CHAR (11)		Must occur when Securities Movement Type Code is	0..1

					'RECE'.	
21	U	T2S Delivering Party BIC	CHAR (11)		Must occur when Securities Movement Type Code is 'RECE'.	0..1
22	V	T2S Delivering Party Securities Account	CHAR (35)		Must occur when Securities Movement Type Code is 'RECE' and Already matched instruction is 'MACH'.	0..1
23	W	Securities Sub-Balance Type Id	CHAR(4)	Set up an earmarked position.	Can only be filled in if Securities Movement Type Code is 'RECE'	0..1
24	X	Securities Sub-Balance Type Issuer	Possible value: <ul style="list-style-type: none"> T2S 		Must be present if Securities Sub-Balance Type Id is present.	0..1
25	Y	Securities Sub-Balance Type Scheme Name	Possible value: <ul style="list-style-type: none"> RT 	RT = Restriction Type	Must be present if Securities Sub-Balance Type Id is present.	0..1

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

This data appears in the first row of each 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: <ul style="list-style-type: none">• Migrated• 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
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	last	Error Code 5	CHAR (4)	Code of the error.	Occurs when Status is 'Not	0..1

+10	+10				migrated'.	
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 Statistical Information

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

Flat file column	Excel Column	Field	Format	Description	Rules	Occurs per File
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.

