



**Daily Penalty List**

**Flat file Report**

**File format specifications**

|  |  |
| --- | --- |
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**History of releases**

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| Release | Date | Issues | Status[[1]](#footnote-1) |
| V0-0-1 | 20/06/2019 | First draft | Closed |
| V0-0-2 | 02/08/2019 | Review with market comments on July WP on CR-654 | Closed |
| V0-0-3 | 17/02/2020 | Review for alignment with semt.044 | Closed |
| V0-0-4 | 27/04/2020 | Further review for alignment with semt.044 | Draft |

# Introduction

## Context

Every business day, T2S shall perform the reporting of new cash penalties (Daily Cash Penalty List), once the computation process of new cash penalties detected on the previous business day, has ended.

This report is generated as flat file if opted by CSDs, following a like-for-like approach to the report content of the already available XML versions **semt.044** **– Securities Transaction Penalties Report**, which will contain a signature only at DEP level and will be routed to a given Party Technical Address previously determined and configured by T2S Service Desk.

## Purpose

This document provides a description of the structure of the flat file for the **semt.044 Securities Transaction Penalties Report - Daily Penalty List** sent by T2S to the CSDs.

# File Technical Specification

The file has a simple XML format (in order to allow for the network signature). All records are included into a single “store and forward” message conveyed by the VAN provider. No business signature is needed.

Within the message, the whole file is embedded in a single XML tag (<File> </File>).

Between these tags the file has fixed-length records, with a header and a footer. This header and this footer are the ones specified within the flat file specifications below, no business header is foreseen. If no activity has occurred (Activity Indicator = NO), the file will be empty between the header and the footer.

## Identification and Routing

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

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

Each flat file report type provides information only on the default data scope of the concerned party (i.e. CSD). The data scope is indicated by the party for which it is configured and is limited to CSDs.

Flat file reports can only be configured at a system entity level, i.e. reports providing the CSD with information relating to all its CSD participants. The concerned party has to be specified, when the flat file report is configured for the first time.

A party configured to receive flat file reports cannot receive the equivalent reports through other channels. This does not, however, prevent CSD participants from receiving those reports through such channels, even if their CSD has opted for the flat file.

## 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:DailyPenaltyListFlatFile" xmlns:xs="http://www.w3.org/2001/XMLSchema"

targetNamespace="urn:T2S:DailyPenaltyListFlatFile"

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>

### Example of XML file

<?xml version="1.0" encoding="UTF-8"?>

<File fileId = “T2Ssemt044FlatFile\_2020-06-30-11:35:24.123456” xmlns="urn:T2S:DailyPenaltyListFlatFile">

**Header**

**Record Body 1**

**Record Details 1.1**

**Record Calculation Data 1.1.1**

**Record Calculation Data 1.1.2**

**Record Details 1.2**

**Record Calculation Data 1.2.1**

**Record Body 2**

**…**

**Record Body n**

**Record Details n.n**

**Record Calculation Data n.n.n**

**Footer**

</File>

### Encoding

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

### Default Values

See Field Types.

### 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).

### 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

# Format of Structured Files

## Record Types

|  |  |  |
| --- | --- | --- |
| **Record Type** | **Description** | **Multiplicity** |
| Header | First row of the file contains Report general information, common to all data records. | 1 |
| Body | Each data record constitutes one instance of report information. I.e. Penalties grouped by Currency, Date, Party and Counterparty (the latter being the pair Counterparty BIC and Counterparty Account Servicer BIC). | Many |
| Details | Each data record constitutes one instance of the relevant record Body. I.e. each penalty details reported (and its relevant transaction). | Many |
| Calculation Data | Each data record constitutes one instance of the relevant record Details. I.e. each sub-amount data of each and every penalty reported. | Many |
| Footer | Last row of the file. Acts as a trailer, marking the end of main body section. | 1 |

## Field Types

|  |  |
| --- | --- |
| **Field Type** | **Description** |
| O | Optional |
| C | Conditional: Optional that becomes Mandatory depending on other fields of the record |
| M | Mandatory if the related record (block) is informed |

Whenever an optional field is not present, the position will be filled with spaces (#x20).

## Data Format Types

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

|  |  |  |
| --- | --- | --- |
| **Data Type** | **Format** | **Description** |
| DATE | YYYY-MM-DD |  |
| DATETIME | YYYY-MM-DD-hh:mm:ss.ssssss | Timestamp format |
| CHAR(n) | Filled with trailing blanks up to the maximum length | Alphanumeric string with exactly n characters. |
| NUMERIC(p) | Filled with leading zeroes up to the maximum length | Number with maximum p integer places and no decimal places. |

## Pagination

Pagination will be provided as in the ISO reports, indicating a sequential number and whether the file is the last one.

(Page Number, Last Page Indicator Number).

## Format of Records

A header will contain the following data:

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Record Type** | **Field Number** | **Field Name** | **Data Format** | **Length** | **Description** | **Field Type** | **Additional Information** |
| Header | 1 | Record Type | CHAR(n) | 1 | Identifies record as Header, Body or Footer. | M | Values: 'H': for Header |
| Header | 2 | Page Number | NUMERIC(p) | 5 | Sequence number of the concerned message within the set of divided messages recurring to pagination. | M |  |
| Header | 3 | Last Page Indicator | CHAR(n) | 5 | Indicator for last message within the set of divided messages recurring to pagination. | M | Possible values are:  ‘YES’ - Meaning 'Yes'  ‘NO’ - Meaning 'No' |
| Header | 4 | Report Identification | CHAR(n) | 16 | Reference common to all the pages of the report. | M |  |
| Header | 5 | Report Period Date | DATE | 10 | Business day for which the penalties reported were computed. | M |  |
| Header | 6 | Report Frequency | CHAR(n) | 4 | Frequency of the report. | M | ‘DAIL’ – Daily: the report is generated every business day. |
| Header | 7 | Penalty List Type | CHAR(n) | 4 | It indicates that the penalty list reported is a Daily Cash Penalty List | M | ‘FWIS’ – Forward Initial Submission: To report a daily penalty list created for the first time that contains only newly computed penalties. |
| Header | 8 | Report Activity Indicator | CHAR(n) | 3 | It indicates whether the message contains records or not. | M | Possible values are:  ‘YES’ - Meaning 'Yes'. ‘NO’ - Meaning 'No'.  E.g. if no new penalty is computed for a given day, the CSD will get from T2S a Daily Penalty List message with activity ‘No’. |
| Header | 9 | Account Servicer BIC | CHAR(n) | 11 | Primary BIC of the CSD that shall be able to receive the Daily Cash Penalty List of each and every party under its scope. | M |  |
| Header | 10 | LF | CHAR(n) | 1 | Fixed Value: LF | M | LF = Line Feed (x'0A') |

The report details will contain the following information:

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Record Type** | **Field Number** | **Field Name** | **Data Format** | **Length** | **Description** | **Field Type** | **Additional Information** |
| **Record Type “Body”** (Not informed if the if Report Activity Indicator in the Header is ‘NO’) | | | | | | | |
| Body | 1 | Record Type | CHAR(n) | 1 | Identifies record as Header, Body or Footer. | M | Values: 'B': for Body |
| Body | 2 | Currency | CHAR(n) | 3 | Currency of the new penalties reported. | M |  |
| Body | 3 | Date of penalties reported | DATE | 10 | Detection date of the new penalties reported, identical for all of them. | M | Settlement day for which each penalty reported was computed. I.e.  -The date on which the instruction matched for LMFPs.  -The date on which an instruction fails to settle in T2S for SEFPs. |
| Body | 4 | Party BIC | CHAR(n) | 11 | BIC of the Party reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported. | M | For SEFPs: The failing party will be the account owner of the securities account of the underlying settlement instruction for which the SEFP is computed, whereas the non-failing party will be the securities account owner of the counterpart´s settlement instruction. In external CSD settlements for which a SEFP is computed, T2S will consider the “External CSD” as the securities account owner of the relevant settlement instruction.  For LMFPs: In case of instructions to be matched in T2S, the failing party will be the securities account owner of the underlying settlement instruction for which the penalty is computed, whereas the non-failing party will be the securities account owner of the counterpart´s settlement instruction. In case of already matched instructions, the instructing party of the underlying already matched instruction will be both the failing and the non-failing party. |
| Body | 5 | Party Type | CHAR(n) | 4 | It indicates the classification for the failing or the non-failing party of the new penalty (ies) reported. | M | Possible values are:  ‘NCSD’ - Central Depository.  ‘CCPA’ – CCP.  ‘CSDP’ - CSD Participant.  ‘EXTE’ - External Depository. |
| Body | 6 | Counterparty Account Servicer BIC | CHAR(n) | 11 | Primary BIC of the CSD of the counterparty of the new penalty (ies) reported. | M |  |
| Body | 7 | Counterparty BIC | CHAR(n) | 11 | BIC of the Counterparty of the new penalty(ies) reported | M |  |
| Body | 8 | Counterparty Type | CHAR(n) | 4 | It specifies the classification for the failing or the non-failing counterparty of the new penalty. | M | Possible values are:  ‘NCSD’ - Central Depository.  ‘CCPA’ – CCP.  ‘CSDP’ - CSD Participant.  ‘EXTE’ - External Depository. |
| Body | 9 | Daily Aggregated Net Amount | NUMERIC(p) | 14 | Bilateral net aggregated amount between a party and the corresponding counterparty. | M | Daily bilateral net amount between party and counterparty, for the given business day in the related currency.  Each Daily Aggregated Net Amount between a party and a counterparty is composed of all the penalties reported below with the same currency and detection date. |
| Body | 10 | Number of decimal digits  for the Daily Aggregated Net Amount | NUMERIC(p) | 2 | Number of decimal digits for the Daily Aggregated Net Amount | M |  |
| Body | 11 | Currency for the Daily Aggregated Net Amount | CHAR(n) | 3 | Currency of the Daily Aggregated Net Amount | M |  |
| Body | 12 | Credit / Debit Indicator for the Daily Aggregated Net Amount | CHAR(n) | 4 | It indicates whether the party is either imposed with or entitled to receive the Daily Aggregated Net Amount. | O | Possible values are:  ‘DBIT’ - The party is imposed with the Daily Aggregated Net Amount.  ‘CRDT’ - The party is entitled to receive the Daily Aggregated Net Amount.  Not informed / Empty if the Daily Aggregated Net Amount is zero. |
| Body | 13 | LF | CHAR(n) | 1 | Fixed Value: LF | M | LF = Line Feed (x'0A') |
| **Record Type “Details”** | | | | | | | |
| Details | 1 | Record Type | CHAR(n) | 1 | Identifies record as Header, Body, Details, Data or Footer. | M | Values: 'D': for Details |
| Details | 2 | Market Infrastructure Identification | CHAR(n) | 16 | Reference assigned by T2S to the penalty that is common for both the failing and the non-failing participant. | M | It is the common ID of each penalty reported between a party and counterparty, in a given currency and for a given business day.  The common Id provided will have a length of 15 digits, built as follows:  YYMMDDGGGGGGGGGS  Y - Year  M - Month  D - Day  G - Sequential number, upper limit being 999,999,999  S- Space |
| Details | 3 | Penalty Identification | CHAR(n) | 16 | Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner. | M | It will be built by T2S by adding at the beginning of the Common ID an “F” or an “N” as prefix ("F" for the Failing if the Penalty is a Debit for the Party; "N" for the Non-failing if the Penalty is a Credit for the Party).  This reference will not change during the lifecycle of the Penalty. |
| Details | 4 | Penalty Type Code | CHAR(n) | 4 | Type of Penalty | M | Possible values are:  ‘SEFP’ - Settlement Fail Penalty.  ‘LMFP’ - Late Matching Fail Penalty. |
| Details | 5 | Penalty Status | CHAR(n) | 4 | Status of the penalty. | M | Only penalties with status ACTV (active) are reported in the Daily Cash Penalty List.  Penalties with status NCOM (i.e. ISIN is not subject to penalties in any of the relevant business days of the penalty) will not be reported. |
| Details | 6 | Computed Amount | NUMERIC(p) | 14 | Computed Amount of the Penalty | M | Amount computed for the penalty.  Each Computed Amount for a penalty is formed by the corresponding Sub-amounts reported below.  In case of SEFPs, it is equal to the Sub-amount computed in the detection date of the penalty, provided there is no missing reference data on that business day.  In case of LMFPs, it is the sum of each Sub-amount computed in each and every applicable day of the penalty when there is no missing reference data |
| Details | 7 | Number of decimal digits  of the Computed Amount | NUMERIC(p) | 2 | Number of decimal digits of the Computed Amount | M |  |
| Details | 8 | Currency of the Computed Amount | CHAR(n) | 3 | Currency of the Computed Amount | M |  |
| Details | 9 | Credit / Debit Indicator of the Computed Amount | CHAR(n) | 4 | It indicates whether the participant is either imposed with or entitled to receive the computed penalty amount. | M | Possible values are:  ‘DBIT’ – The computed penalty amount is due by the participant.  ‘CRDT’ – The participant is entitled to receive the computed penalty amount. |
| Details | 10 | Calculation Method | CHAR(n) | 4 | Calculation rule used to compute the penalty. | M | Possible values are:  ‘SECU’ - The Penalty is based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type.  ‘MIXE’ - The Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency.  ‘CASH’ - Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency  ‘BOTH’ - Penalty is the sum of SECU and CASH. I.e. the sum of:  - The penalty based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type; and  - The penalty based on the amount of cash failed to be delivered and the discount rate of the currency. |
| Details | 11 | Number of Days | NUMERIC(p) | 4 | It indicates the number of days the penalty is applicable to. | M | In case of SEFPs it is always 1.  In case of LMFPs it is the number of business days when the penalty applies. |
| Details | 12 | Account Owner Transaction Identification | CHAR(n) | 16 | Reference assigned by the account owner to the Settlement Instruction, if any. NONREF otherwise. | M |  |
| Details | 13 | Account Servicer Transaction Identification | CHAR(n) | 16 | Reference assigned by the Account Servicer to the Settlement Instruction, if any. | O |  |
| Details | 14 | Processor Transaction Identification | CHAR(n) | 16 | Reference assigned by the Third Party to the Settlement Instruction, if any. | O |  |
| Details | 15 | Market Infrastructure Transaction Identification | CHAR(n) | 16 | T2S Settlement Instruction identification. | O |  |
| Details | 16 | Common Identification | CHAR(n) | 16 | Reference provided by the T2S Actor when the LCMM Instruction is already matched or in order to facilitate the matching within T2S. | O |  |
| Details | 17 | Corporate Action Event Identification | CHAR(n) | 16 | Identification assigned by the account servicer to unambiguously identify a corporate action event. | O |  |
| Details | 18 | Related Transaction Identification | CHAR(n) | 16 | Reference provided by T2S when the instruction is matched. | O | T2S Matching Reference of the Settlement Instruction. |
| Details | 19 | Reference Owner BIC | CHAR(n) | 11 | BIC of the Instructing Party of the Settlement Instruction. | O |  |
| Details | 20 | Securities Transaction Type Code | CHAR(n) | 4 | ISO Transaction Code of the Settlement Instruction | M |  |
| Details | 21 | Settlement Date | DATE | 10 | Intended Settlement Date of the Settlement Instruction | M | Date at which the instruction becomes eligible to be submitted to settlement. |
| Details | 22 | Safekeeping Account Identification | CHAR(n) | 35 | Identification of the Securities Account of the Settlement Instruction. | M |  |
| Details | 23 | Account Owner BIC | CHAR(n) | 11 | BIC of the T2S party owning the securities account. | O |  |
| Details | 24 | Securities Movement Type Code | CHAR(n) | 4 | It specifies whether the movement on a securities account results from a delivery or a receipt instruction. | M | Possible values are:  ‘DELI’ – Delivery.  ‘RECE’ – Receipt. |
| Details | 25 | Payment Type Code | CHAR(n) | 4 | It specifies how the transaction is to be settled. | M | Possible values are:  ‘APMT’ – Against payment settlement.  ‘FREE’ – Separate settlement. |
| Details | 26 | Posting Quantity Units | NUMERIC(p) | 14 | Quantity of securities failed to be delivered, denominated in units. | O | Provided if there is posting quantity failed to be delivered and it is denominated in units; not provided otherwise.  In case the instruction was partially settled at the moment of the end of cut-off processing used for the calculation of the SEFP, it is the remaining quantity at that point in time  In case of LMFPs, it is always the original quantity instructed. |
| Details | 27 | Number of decimals of Posting Quantity in Units | NUMERIC(p) | 2 | Number of decimals of the Posting Quantity denominated in units. | C | It must be informed in case Posting Quantity Units is informed |
| Details | 28 | Posting Quantity Face Amount | NUMERIC(p) | 14 | Quantity of securities failed to be delivered, denominated in face amount. | O | Provided if there is posting quantity failed to be delivered and it is denominated in face amount; not provided otherwise.  In case the instruction was partially settled at the moment of the end of cut-off processing used for the calculation of the SEFP, it is the remaining quantity at that point in time  In case of LMFPs, it is always the original quantity instructed. |
| Details | 29 | Number of decimals of the Posting Quantity in Face Amount | NUMERIC(p) | 2 | Number of decimals for the Posting Quantity denominated in face amount. | C | It must be informed in case Posting Quantity Face Amount is informed |
| Details | 30 | Cash Account Number | CHAR(n) | 34 | It specifies the unique T2S Dedicated Cash Account number. | O | DCA as per SF1 (if APTM). |
| Details | 31 | Cash Account Owner BIC | CHAR(n) | 11 | BIC of the T2S party owning the Dedicated Cash Account. | O | BIC of the payment bank owner of the DCA as per SF1 (if APTM). |
| Details | 32 | Posting Amount | NUMERIC(p) | 14 | Cash amount failed to be delivered. | O | In case the instruction was partially settled at the moment of the end of cut-off processing used for the calculation of the SEFP, it is the remaining amount at that point in time.  In case of LMFPs, it is always the matched amount (this amount can differ from the original amount instructed because of the tolerance applied in T2S at matching). |
| Details | 33 | Number of decimals of the Posting Amount | NUMERIC(p) | 2 | Number of decimal digits of the Posting Amount. | C | It must be informed in case Posting Amount is informed |
| Details | 34 | Currency of the Posting Amount | CHAR(n) | 3 | Currency of the Posting Amount. | C | It must be informed in case Posting Amount is informed |
| Details | 35 | Credit / Debit Indicator of the Posting Amount | CHAR(n) | 4 |  | C | It must be informed when the Posting Amount has a value. Possible values are:  ‘CRDT’ - Credit  ‘DBIT’ – Debit |
| Details | 36 | Acknowledged Status Time Stamp | DATETIME | 26 | Calendar Date when the acceptance (SF1) of the settlement instruction has occurred. | M | Date is populated with the applicable T2S Calendar Date and Time Date. |
| Details | 37 | Matched Status Time Stamp | DATETIME | 26 | Calendar Date when the matching (SF2) of the settlement instruction has occurred. | M | Date is populated with the applicable T2S Calendar Date and Time Date. |
| Details | 38 | Settlement - Failing Status Reason Code 1 | CHAR(n) | 4 | Relevant reason for the computation of SEFPs | C | It must be informed in case of Penalty Type Code is SEFP.  Reason why the instruction was not fully settled at the time of the relevant cut-off of its Intended Settlement Date. |
| Details | 39 | Settlement - Failing Status Additional information 1 | CHAR(n) | 210 | Description of the failing reason code of the Settlement Instruction | C | It must be informed in case of Penalty Type Code is SEFP.  Text comprised of a combination of the associated business rule and reason code reference. |
| Details | 40 | Settlement - Failing Status Reason Code 2 | CHAR(n) | 4 | Relevant reason for the computation of SEFPs | O | Optional. Can be informed in case of Penalty Type Code is SEFP.  Reason why the instruction was not fully settled at the time of the relevant cut-off of its Intended Settlement Date. |
| Details | 41 | Settlement - Failing Status Additional information 2 | CHAR(n) | 210 | Description of the failing reason code of the Settlement Instruction | C | Text comprised of a combination of the associated business rule and reason code reference.  It is informed in case Settlement - Failing Status Reason Code 2 is informed |
| Details | 42 | Settlement - Failing Status Reason Code 3 | CHAR(n) | 4 | Relevant reason for the computation of SEFPs | O | Optional. Can be informed in case of Penalty Type Code is SEFP.  Reason why the instruction was not fully settled at the time of the relevant cut-off of its Intended Settlement Date. |
| Details | 43 | Settlement - Failing Status Additional information 3 | CHAR(n) | 210 | Description of the failing reason code of the Settlement Instruction | C | It must be informed in case Settlement - Failing Status Reason Code 3 is informed  Text comprised of a combination of the associated business rule and reason code reference. |
| Details | 44 | Settlement - Failing Status Reason Code 4 | CHAR(n) | 4 | Relevant reason for the computation of SEFPs | O | Optional. Can be informed in case of Penalty Type Code is SEFP.  Reason why the instruction was not fully settled at the time of the relevant cut-off of its Intended Settlement Date. |
| Details | 45 | Settlement - Failing Status Additional information 4 | CHAR(n) | 210 | Description of the failing reason code of the Settlement Instruction | C | It must be informed in case Settlement - Failing Status Reason Code 4 is informed  Text comprised of a combination of the associated business rule and reason code reference. |
| Details | 46 | Settlement - Failing Status Reason Code 5 | CHAR(n) | 4 | Relevant reason for the computation of SEFPs | O | Optional. Can be informed in case of Penalty Type Code is SEFP.  Reason why the instruction was not fully settled at the time of the relevant cut-off of its Intended Settlement Date. |
| Details | 47 | Settlement - Failing Status Additional information 5 | CHAR(n) | 210 | Description of the failing reason code of the Settlement Instruction | C | It must be informed in case Settlement - Failing Status Reason Code 5 is informed  Text comprised of a combination of the associated business rule and reason code reference. |
| Details | 48 | Identification code of the relevant Cut-off | CHAR(n) | 4 | Code identifying the event (i.e. event end of relevant cut-off). | C | It must informed in case of Penalty Type Code is SEFP.  Event of the business day for the processing of the relevant cut-off of the instruction where the instruction was identified as failed (for the day when the penalty is computed i.e. the detection date). |
| Details | 49 | Scheme Name | CHAR(n) | 4 |  | C | It must be informed in case Identification code of the relevant Cut-off is informed  Fixed content to 'EVTP' |
| Details | 510 | Issuer | CHAR(n) | 4 |  | C | It must be informed in case Identification code of the relevant Cut-off is informed  Fixed content to 'T2S' |
| Details | 51 | Scheduled Time of the relevant Cut-off | DATETIME | 26 | Time for the event scheduled to be triggered (Time-stamp). | C | It must be informed in case Identification code of the relevant Cut-off is informed |
| Details | 52 | Start Time of the relevant Cut-off | DATETIME | 26 | Effective time for the trigger of the cut-off (Time-stamp). | C | It must be informed in case Identification code of the relevant Cut-off is informed |
| Details | 53 | End Time of the relevant Cut-off | DATETIME | 26 | Effective time for the closure of the Cut-off (Time-stamp). | C | It must be informed in case Identification code of the relevant Cut-off is informed |
| Details | 54 | LF | CHAR(n) | 1 | Fixed Value: LF | M | LF = Line Feed (x'0A') |
| **Record Type “Calculation Data”** | | | | | | | |
| Calculation Data | 1 | Record Type | CHAR(n) | 1 | Identifies record as Header, Body, Details, Data or Footer. | M | Values: 'C': for Calculation Data |
| Calculation Data | 2 | Date | DATE | 10 | It indicates the business day of each sub-amount that forms a new penalty reported. | M | In case of SEFPs, it is the penalty detection date.  In case of LMFPs, there are as many applicable business days as number of days where the penalty is applicable, provided the security is subject to penalties on that business day. |
| Calculation Data | 3 | Missing reference data flag | CHAR(n) | 5 | It is only provided for penalties where there is missing reference data needed for the penalty calculation. | O | Possible values are:  ‘TRUE’ – There is missing reference data on the applicable business day  If not provided, it means the penalty could be calculated and no reference was missing. |
| Calculation Data | 4 | ISIN | CHAR(n) | 12 | It is the Financial Instrument Identification of the underlying settlement instruction eligible for a penalty. | M |  |
| Calculation Data | 5 | Security subject to penalties | CHAR(n) | 5 | It indicates whether the security is subject to penalties on each applicable business day or not. | O | Only informed when it has value FALSE and it is a LMFP where the applicable business day is not subject to penalties but there are other applicable days of the LMFP where the security is subject to.  If not provided, it means ‘TRUE’ (i.e. the security is subject to penalties). |
| Calculation Data | 6 | Alternate Classification for the Financial Instrument | CHAR(n) | 4 | Mapping to the Type of Financial Instrument. | O | Possible values are:  SHRS  SOVR  DEBT  SECU  ETFS  UCIT  MMKT  EMAL  OTHR |
| Calculation Data | 7 | Liquidity | CHAR(n) | 5 | Boolean classification of securities that applies for shares, and that specifies whether the security is “Liquid” or “Illiquid”. | O | Only provided if:   * The Security is Subject to penalties * The Financial Instrument Type of the security (Classification type) is “SHRS”, and * The Calculation method code is SECU or BOTH.   Possible values are:  ‘TRUE’ – The financial instrument (shares) is liquid.  ‘FALSE’ – The financial instrument (shares) is illiquid. |
| Calculation Data | 8 | Euro FX Rate 1 | NUMERIC(p) | 14 | It indicates the value of the first applicable Euro exchange rate on each business day of the penalty | O | This rate is used in the calculation when either the currency of price of the security (for securities in UNITs) or the currency of the security (for securities in FAMT) is different from the currency in which the penalty has to be computed. |
| Calculation Data | 9 | Number of decimal digits  for Euro FX Rate 1 | NUMERIC(p) | 2 | Number of decimal digits for the First Euro Foreign Exchange Rate | C | It must be informed in case Euro FX Rate 1 is informed |
| Calculation Data | 10 | Unit Currency for Euro FX Rate 1 | CHAR(n) | 3 | Currency in which the first rate of exchange is expressed | C | It must be informed in case Euro FX Rate 1 is informed.  It is always EUR. |
| Calculation Data | 11 | Quoted Currency for Euro FX Rate 1 | CHAR(n) | 3 | Currency into which the base currency is converted. | C | It must be informed in case Euro FX Rate 1 is informed.  It is the currency of the price when the security is in Nominal, or the currency of the security if the security is in units. |
| Calculation Data | 12 | Euro FX Rate 2 | NUMERIC(p) | 14 | It indicates the second applicable Euro exchange rate on each business day of the penalty | O | This rate is used in the calculation when either the currency of price of the security (for securities in UNITs) or the currency of the security (for securities in FAMT) is different from the currency in which the penalty has to be computed.  In case none of the two currencies is EUR, T2S shall first perform the exchange conversion to Euro and then to the currency of the penalty; consequently two Euro foreign exchanges would be reported. |
| Calculation Data | 13 | Number of decimal digits  for Euro FX Rate 2 | NUMERIC(p) | 2 | Number of decimal digits for the Second Euro Foreign Exchange Rate | C | It must be informed in case Euro FX Rate 2 is informed. |
| Calculation Data | 14 | Unit Currency for Euro FX Rate 2 | CHAR(n) | 3 | Currency in which the second rate of exchange is expressed. | C | It must be informed in case Euro FX Rate 2 is informed.  It is always EUR. |
| Calculation Data | 15 | Quoted Currency for Euro FX Rate 2 | CHAR(n) | 3 | Currency into which the base currency is converted. | C | It must be informed in case Euro FX Rate 2 is informed.  It is always DKK. |
| Calculation Data | 16 | Market Identifier Code | CHAR(n) | 4 | Place of Trade of the underlying transaction | O | Unique identification code (ISO 10383) used to identify securities trading exchanges  Informed only if Security is subject to penalties, Calculation method code is SECU or BOTH and the two underlying matched settlement instructions have the same MIC in their Place of Trade.  If MIC differs, the value informed will be "empty". |
| Calculation Data | 17 | SME Growth Market Indicator | CHAR(n) | 5 | It indicates whether the instructions were traded in a SME Growth Market or not. | O | Only provided if:   * The Security is Subject to penalties * The Financial Instrument Type of the security (Classification type) is different from “SOVR”, and * The Calculation method code is SECU or BOTH.   Possible values are:  ‘TRUE’ – The instructions were traded on a SME Growth Market.  ‘FALSE’ – The instructions were not traded on a SME Growth Market. |
| Calculation Data | 18 | Security Penalty Rate | NUMERIC(p) | 5 | It is the rate applicable to the Asset Type, expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%. | O | Provided in case the security is subject to penalties and Calculation Method code is SECU or BOTH. |
| Calculation Data | 19 | Number of decimal digits for Security Penalty Rate | NUMERIC(p) | 2 | Number of decimal digits for the Security Penalty Rate | C | It must be informed in case Number of decimal digits for Security Penalty Rate is informed. |
| Calculation Data | 20 | Cash Discount Penalty Rate | NUMERIC(p) | 14 | It is the discount rate of the relevant currency for the business day, as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7% | O | Provided in case the security is subject to penalties and Calculation method code is CASH, MIXE or BOTH. |
| Calculation Data | 21 | Number of decimal digits for Cash Discount Penalty Rate | NUMERIC(p) | 2 | Number of decimal digits for the Cash Discount Penalty Rate | C | It must be informed in case Cash Discount Penalty Rate is informed. |
| Calculation Data | 22 | Amount of the Sub-amount 1 | NUMERIC(p) | 14 | Amount of the Sub-amount | O | It is the amount that forms the total amount computed for the Penalty. It is provided only in the following cases:  - Case 1: The number of applicable days of the penalty is more than one ("number of days >1"). I.e. This occurs in case of LMFPs applying to more than one day (because the instruction was matched more than one day after its ISD). In this case, the amount for the penalty will be the sum of all the sub-amounts (in other words, there are several sub-amounts that compose the penalty total amount);  - Case 2: The Calculation Method is BOTH". In this case, the amount for the penalty will be the sum of the sub-amount for the Securities side and the and the sub-amount for the Cash side  Therefore, it is the sub-amount of the penalty:  Case 1- Related/applicable to the single day /date informed at the beginning of the calculation data;  Case 2- For the Securities side |
| Calculation Data | 23 | Number of decimal digits for Amount of the Sub-amount 1 | NUMERIC(p) | 2 | Number of decimal digits for the Amount of the Sub-amount | C | It must be informed in case Amount of the Sub-amount 1 is informed. |
| Calculation Data | 24 | Currency of the Sub-amount 1 | CHAR(n) | 3 | Currency of the Amount of the Sub-amount | C | It must be informed in case Amount of the Sub-amount 1 is informed. |
| Calculation Data | 25 | Type of Sub-amount 1 | CHAR(n) | 4 | It indicates the type of each Sub-amount that forms a penalty. | C | It must be informed in case the Amount of the Sub-amount 1 is informed.  Possible values are:  ‘SECU’: The sub-amount is for securities (amount based on the quantity of securities failed to be delivered and security penalty rate of the Asset type).  ‘CASH’: The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency). |
| Calculation Data | 26 | Amount of the Sub-amount 2 | NUMERIC(p) | 14 | Amount of the Sub-amount | O | It is provided only in case the Calculation Method is BOTH".  It is the Sub-amount for the Cash side |
| Calculation Data | 27 | Number of decimal digits for Amount of the Sub-amount 2 | NUMERIC(p) | 2 | Number of decimal digits for the Amount of the Sub-amount | C | It must be informed in case Amount of the Sub-amount 2 is informed. |
| Calculation Data | 28 | Currency of the Sub-amount 2 | CHAR(n) | 3 | Currency of the Amount of the Sub-amount | C | It must be informed in case Amount of the Sub-amount 2 is informed. |
| Calculation Data | 29 | Type of Sub-amount 2 | CHAR(n) | 4 | It indicates the type of each Sub-amount that forms a penalty. | C | It must be informed in case Amount of the Sub-amount 2 is informed.  Possible value is:  ‘CASH’: The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency). |
| Calculation Data | 30 | LF | CHAR(n) | 1 | Fixed Value: LF | M | LF = Line Feed (x'0A') |

A footer will contain the following data:

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| --- | --- | --- | --- | --- | --- | --- | --- |
| **Record Type** | **Field Number** | **Field Name** | **Data Format** | **Length** | **Description** | **Field Type** | **Additional Information** |
| Footer | 1 | Record Type | CHAR(n) | 1 | Identifies record as Header, Body or Footer | M | Values: 'F': for Footer |
| Footer | 2 | Number Of Records | NUMERIC(p) | 18 | Total number of data records in the file. | M | Number: integer representation,18 digits long. |
| Footer | 3 | LF | CHAR(n) | 1 | Fixed Value: LF | M | LF = Line Feed (x'0A') |

**End of Document**

1. Status value : Draft, Open, Final, Dismiss [↑](#footnote-ref-1)