Annex 3: UHB changes for CR-654

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# 2.2.2.18 Settlement Instruction - Details Screen

This screen displays detailed information on the selected settlement instruction. You can check the data and proceed further by clicking on the buttons below.

Context of Usage

You can perform the following foreseen actions: check the specific details of a settlement instruction, amend it, cancel it, hold it or release it, see its revisions/audit trail and status history or its related messages, ~~as well as~~ copy~~ing~~ the shown instruction to create a new similar one as well as searching for the associated penalties of the settlement instruction.

This screen is not relevant for CB users.

* Securities >> Settlement >> Settlement Instructions >> *Settlement instructions – search/list* screen >> Click on the *search* button >> *Settlement instructions* – *search/list* screen >> Click on the *details* button

Screen Access

To use this screen, you need the following [privilege: [} 2057]](#_Ref2BE7804FAAD9E7B94318FD04B4C07361)

Privileges

* Settlement instruction audit trail query

**User Instructions Part**

References

This screen is part of the following business scenarios:

* [Add a link for a settlement instruction [} 1452]](#_Ref8D729B35581CAC1C4E0B6E03ED861F00)
* [Amend the partial settlement indicator for a settlement instruction [} 1454]](#_RefA231438346F9753AF77345495CC06369)
* [Amend the priority for a settlement instruction [} 1456]](#_Ref1995F6A0E66DD5B2E548E02D66A90AA5)
* [Copy a settlement instruction [} 1439]](#_RefD46683F8484325ED1D05697992278DAD)
* [Cancel a settlement instruction [} 1475]](#_RefF93F19A569CA0275556D94B2864C4240)
* [Put a settlement instruction on CSD hold [} 1464]](#_RefBEBB8F02EAD813626F0FC473005C9F7E)
* [Put a settlement instruction on party hold [} 1462]](#_RefCDF5D6DC04DE8FDCBAB369485D590904)
* [Release a settlement instruction from CoSD hold [} 1469]](#_Ref468DE2C71CE5999C52370A5BE5026AAC)
* [Release a settlement instruction from CSD hold [} 1467]](#_Ref72AB5762AFD7E9FB3F35F17E0977F386)
* [Release a settlement instruction from CSD validation hold [} 1471]](#_Ref6D1AAD517C4D3794AC45B4356C5444FD)
* [Release a settlement instruction from party hold [} 1465]](#_Ref12FFB16C7969FC0481A7A44F8D75BE47)
* [Remove a link for a settlement instruction [} 1458]](#_Ref6A9673D08696D9CE2534C445141D88E2)
* [View Alleged Cancellation Instructions [} 1478]](#_RefA3FB37D22D1D565678A9836D8D015CF7)
* [View settlement instruction details [} 1449]](#_RefF0A5D3C141837AC5A0922604C006F578)
* View list of penalties
* View the individual penalty details

**Business Functionality Document**

This screen corresponds to the following business function:

* Display instruction details (T2S.GUI.SESE.INX.0030).

**

Screenshot

Note: It has only been inserted the button “Associated Penalties”.

*Illustration 41: Settlement instruction - details* screen

Field Description

[…]

Buttons

|  | |
| --- | --- |
| ….. | ….. |
| Copy Instruction | This function enables you to copy fields to create a new settlement instruction with the same attributes.  Next screen:  *Settlement instruction – new* [screen [} 217]](#_Ref10DC5926474FF1C6714B2997B889A39F) |
| Associated Penalties | This function enables you to display the details of the possible penalty(ies) associated to the Settlement Instruction:  ❙If there is only one result Penalty - details screen is displayed.  ❙If there are more than one result Penalty – search/list - screenis displayed.  This function will not be available during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests.  This function replicates the penalty query using as parameter the T2S Actor Reference or the T2S Reference of the underlying Settlement Instruction.  This button shall be only visible for those having the privilege: “Penalty Query Privilege”. This privilege should be only granted to CSDs and the T2S Operator. To ensure it has not been granted by mistake to any other party, this button is only visible if the Party type of the User is “CSDY” or “TCSO”.  Next screens:   * *Penalty – search/list* [screen](#_RefBF32CABBF62EE5E0534C42C025952824) * *Penalty – details* screen |

# 2.2.2.22 Penalty – Search/List Screen

This screen contains a number of search fields. By inputting the relevant data, you can search for penalties computed for settlement instructions.

Context of Usage

This screen is structured according to the allowed queries.

This screen will only return results where the relevant CSD has the right to access the underlying data (i.e. the penalty is in its data scope).

The search results will be displayed in a list when more than one result is retrieved by T2S. After selecting an entry, you can proceed further by clicking on the buttons below.

When only one result is retrieved, the Penalty – details Screen will be displayed.

When exporting the content of this screen, you receive the query result in a csv-file.

This screen is only available for CSD authorised users and T2S Operator user.

This screen will not be available during the processing of penalties, i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

❙ Securities >> Settlement >> Daily Penalties

Screen Access

❙ Securities >> Settlement >> Settlement Instructions >> *Settlement instructions – search/list screen >>* Click on the *search* button *>> Settlement instructions – search/list screen >>* Click on the *details* button *>>* *Settlement Instruction – details screen >>* Click on the *associated penalties* button

To use this screen, you need the following privilege:

Privileges

❙ Penalty Query Privilege

❙ Settlement Instruction Audit Trail Query

**User Instructions Part**

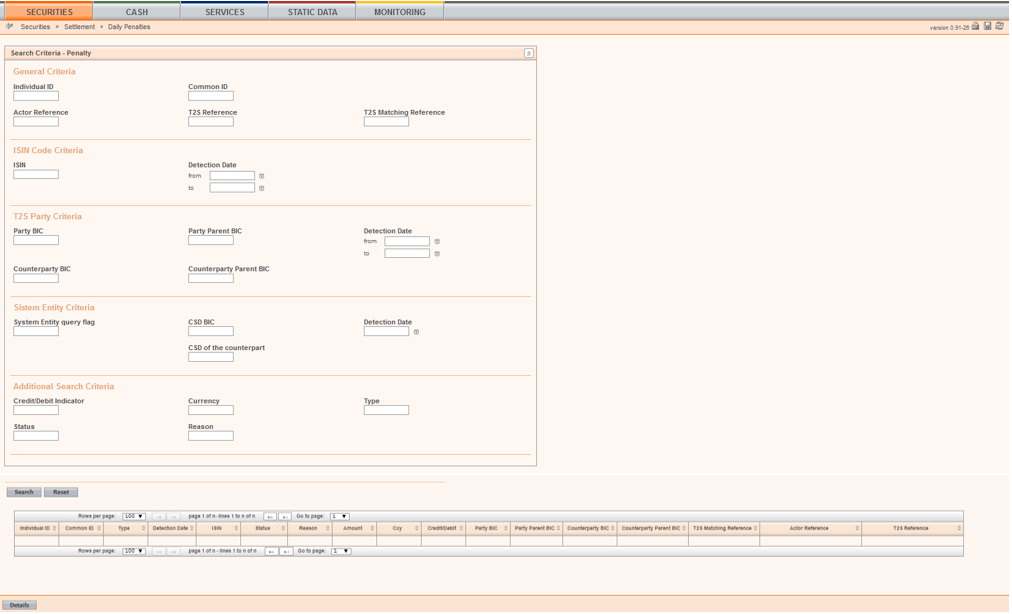
References

This screen is part of the following business scenarios:

❙ View the individual penalty details

❙ View list of penalties

Screenshot



*Illustration 44: Penalty – Search/List* screen

Field Description

| **Penalty – Search Criteria** | |
| --- | --- |
| **General Criteria** | |
| Individual ID | Enter the individual unique reference assigned to the penalty by T2S for the relevant party.  A given penalty can be identified by its individual unique reference assigned by T2S for either the failing or the non-failing party.  At least one of the reference parameters needs to be specified to perform this query with a reference.  This parameter cannot be combined with parameters of any other queries (i.e. parameters in other Groups).  Specifying this parameter will return the Penalty - details screen.  Required format is: max. 16 characters (SWIFT-x) , no wildcards allowed. |
| Common ID | Enter the common reference assigned to the penalty by T2S.  A given penalty can be identified by its common reference assigned by T2S for both the failing and the non-failing party.  At least one of the reference parameters needs to be specified to perform this query with a reference.  This parameter cannot be combined with parameters of any other queries (i.e. parameters in other Groups).  Specifying this parameter will return the Penalty - details screen if only a single penalty is retrieved (because only one of the two individual penalties is under the data scope of the CSD). Otherwise, the screen will return the relevant list of penalties (i.e. two penalties, the penalty as reported for the failing party and the penalty as reported to the non-failing party).  Required format is: max. 16 characters (SWIFT-x), no wildcards allowed |
| Actor Reference | Enter the identification of the settlement instruction assigned by the T2S Actor.  Penalties can be identified by the T2S Actor Reference of the underlying settlement instruction.  At least one of the reference parameters needs to be specified to perform this query.  This parameter cannot be combined with parameters of any other queries (i.e. parameters in other Groups).  Specifying this parameter will return the Penalty - details screen if only a single penalty is found, otherwise it will return the relevant list of penalties.  Required format is: max. 16 characters (SWIFT-x), no wildcards allowed |
| T2S Reference | Enter the identification assigned by T2S to the settlement instruction.  Penalties can be identified by the T2S Reference of the underlying settlement instruction.  At least one of the reference parameters needs to be specified to perform this query.  This parameter cannot be combined with parameters of any other queries (i.e. parameters in other Groups).  Specifying this parameter will return the Penalty - details screen if only a single penalty is found, otherwise it will return the relevant list of penalties.  Required format is: max. 16 characters (SWIFT-x), no wildcards allowed |
| T2S Matching Reference | Enter the settlement instruction matching identification assigned by T2S.  Penalties can be identified by the T2S Matching Reference of the underlying settlement instruction.  At least one of the reference parameters needs to be specified to perform this query.  This parameter cannot be combined with parameters of any other queries (i.e. parameters in other Groups).  Specifying this parameter will return the Penalty - details screen if only a single penalty is found, otherwise it will return the relevant list of penalties.  Required format is: max. 16 characters (SWIFT-x), no wildcards allowed |
| **ISIN Code Criteria** | |
| ISIN | Enter the ISIN of the security relevant for the penalty.  This query parameter is mandatory for queries by ISIN Code Criteria.  The ISIN must exist in T2S.  Required format is: 12 characters (SWIFT-x). |
| Detection Date (Date from or equal/Date to) | Enter the specific business day on which the penalty was detected or use the *calendar* icon.  In order to search for a period, enter the lower and the upper bound of the search range for the business day for which the penalty was initially detected or use the *calendar* icon.  Note: This date is not updated upon re-calculation of the penalty and always relates to the business day for which the penalty was initially detected.  This query parameter is mandatory for queries by ISIN Code Criteria.  Required format is: YYYY-MM-DD |
| **T2S Party Criteria** | |
| Party BIC | You can choose to either enter the ‘Party BIC’ or to select it from the suggested items in the drop-down menu.  The selected BIC corresponds to the party imposed with or entitled to receive the penalty(ies) retrieved by the query.  This query parameter is mandatory for queries by T2S Party Criteria.  Required format is: max. 11 characters (SWIFT-x) |
| Party Parent BIC | This parameter is mandatory when Party BIC is fulfilled.  Field is empty by default. You can select the ‘Party Parent BIC’ from the suggested items in the drop-down menu, which displays the following values to be input:  ❙ The BIC of the CSD  ❙ T2S BIC  NOTE: In order to determine the data scope of the query, T2S automatically considers the CSD associated to the user performing the query. Hence, the parameter ‘Party Parent BIC’ is only relevant to query those penalties where the CSD itself is reported as failing or non-failing party (for which case, the user needs to input the T2S BIC)  Required format is: max. 11 characters (SWIFT-x). |
| Detection Date (Date from or equal/Date to) | Enter the specific business day for which the penalty was detected or use the *calendar* icon.  In order to search for a period, enter the lower and upper bound of the search range for the business day for which the penalty was initially detected or use the *calendar* icon.  Note: This date is not updated upon re-calculation of the penalty and always relates to the business day for which the penalty was initially detected.  This query parameter is mandatory for queries by T2S Party Criteria.  Required format is: YYYY-MM-DD |
| Counterparty BIC | You can choose to either enter the ‘Counterparty BIC’ or to select it from the suggested items in the drop-down menu.  The selected BIC corresponds to the counterparty entitled to receive or imposed with the penalty(ies) retrieved by the query.  This parameter can be used as search criteria only if the Party BIC is provided.  Required format is: max. 11 characters (SWIFT-x) |
| Counterparty Parent BIC | You can select the ‘Counterparty Parent BIC’ from the suggested items in the drop-down menu.  The selected BIC corresponds to the parent of the counterparty entitled to receive or imposed with the penalty(ies) retrieved by the query.  This parameter is mandatory when Counterparty BIC is fulfilled.  Field is empty by default, displays the following values to be imput:  ❙ The BICs of all CSD and the T2S BIC.  Required format is: max. 11 characters (SWIFT-x). |
| **System Entity Criteria** | |
| System Entity query flag | Select if the query desired is a System Entity wide Penalty Query from the possible values:  ❙ Yes  ❙ No (default value)  This parameter is mandatory for queries by System Entity Criteria. |
| CSD BIC | Select the BIC of the CSD whose Participants are imposed with or entitled to receive the penalties retrieved by the query.  This parameter is mandatory for queries by System Entity Criteria.  If the System Entity query flag = NO, this field is not available.  If the System Entity query flag = YES, this field is mandatory and displays the following value:  ❙ CSD BIC  Required format is: max. 11 characters (SWIFT-x) |
| Detection Date | Enter the specific business day for which the penalty was detected or use the calendar icon.  Note: This date is not updated upon re-calculation of the penalty and always relates to the business day for which the penalty was initially detected.  This parameter is mandatory for queries by System Entity Criteria.  If the System Entity query flag = NO, this field is not available.  If the System Entity query flag = YES, this field is mandatory  Required format is: YYYY-MM-DD |
| CSD of the counterpart | Select the BIC of the CSD of the counterparty of the penalty  If the System Entity query flag = NO, this field is not available.  If the System Entity query flag = YES, this field displays the following values:  ❙ All (default value)  ❙ The BICs of all CSDs  Required format is: max. 11 characters (SWIFT-x) |
| **Additional Search Criteria**  **(Use to limit query results of ISIN Code, T2S Party and System Entity Search Criteria)** | |
| Credit/Debit Indicator | Select the Party Credit/Debit Code identifying the party as non-failing or failing from the possible values:  ❙ All (default value)  ❙ DBIT (Debit)  ❙ CRDT (Credit)  Required format is: 4 characters (SWIFT-x) |
| Currency | Enter the relevant T2S currency of the penalty or use the drop-down menu  Possible values:  ❙ ‘All’ (default value)  ❙ Static Data Settlement Currencies  Required format is: 3 characters (SWIFT-x) |
| Type | Select the type of penalty from the possible values:  ❙ All (default value)  ❙ SEFP (Settlement Fail Penalty)  ❙ LMFP (Late Match Fail Penalty)  Required format is: 4 characters (SWIFT-x) |
| Status | Select the status of the penalty from the possible values:  ❙ All (default value)  ❙ ACTV (Active)  ❙ REMO (Removed)  ❙ NCOM (Not computed)  Required format is: 4 characters (SWIFT-x) |
| Reason | Select the reason of the penalty status from the possible values:  ❙ All (default value)  ❙ UPDT (updated)  ❙ RALO (re-allocated)  ❙ SWIC (switched)  ❙ INSO (removed due to insolvency)  ❙ SESU (removed due to ISIN suspension from SETT)  ❙ SUSP (removed due to ISIN suspension from trading)  ❙ SEMP (removed due to settlement on multiple platforms)  ❙ TECH (removed due to technical impossibilities that prevent settlement)  ❙ OTHR (removed due to another reason)  Required format is: 4 characters (SWIFT-x) |

| **Penalty – List** | |
| --- | --- |
| Individual ID | Shows the individual unique reference assigned to the penalty by T2S. |
| Common ID | Shows the common reference assigned to the penalty by T2S, which is common for both the failing and the non-failing participant. |
| Type | Shows the type of penalty from the possible values:  ❙ SEFP (Settlement Fail Penalty)  ❙ LMFP (Late Match Fail Penalty) |
| Detection Date | Shows the Business day when the penalty was detected. |
| ISIN | Shows the ISIN of the security used for the penalty calculation. |
| Status | Shows the status of the penalty from the possible values:  ❙ ACTV (Active)  ❙ REMO (Removed)  ❙ NCOM (Not computed) |
| Reason | Shows the reason of the penalty status from the possible values:  ❙ Empty (default value)  ❙ UPDT (updated)  ❙ RALO (re-allocated)  ❙ SWIC (switched)  ❙ INSO (removed due to insolvency)  ❙ SESU (removed due to ISIN suspension from SETT)  ❙ SUSP (removed due to ISIN suspension from trading)  ❙ SEMP (removed due to settlement on multiple platforms)  ❙ TECH (removed due to technical impossibilities that prevent settlement)  ❙ OTHR (removed due to another reason) |
| Amount | Shows the amount of the penalty. |
| Ccy | Shows the T2S relevant currency of the amount of the penalty. |
| Credit/Debit | Shows the Party Credit/Debit Code identifying the party as non-failing or failing. |
| Party BIC | Shows the BIC of the Party imposed with or entitled to receive the penalties retrieved by the query. |
| Party Parent BIC | Shows the BIC of the Parent Party imposed with or entitled to receive the penalties retrieved by the query. |
| Counterparty BIC | Shows the BIC of the counterparty entitled to receive or imposed with the amount retrieved by the query. |
| Counterparty Parent BIC | Shows the BIC of the parent of the counterparty entitled to receive or imposed with the amount retrieved by the query. |
| T2S Matching Reference | Shows the matching identification code assigned by T2S to the related settlement instruction. |
| Actor Reference | Shows the identification assigned by the T2S Actor to the related settlement instruction. |
| T2S Reference | Shows the instruction identification code assigned by T2S to the related settlement instruction. |

Note: the above order is the default one provided by T2S as a result of the query. Nevertheless, once the list is displayed in the screen it should be allowed for the user to reorganise the order of the columns in the screen (although in case it is exported, the list is displayed in the original order).

Buttons

|  | |
| --- | --- |
| Search | This function enables you to start a search according to the criteria entered.  The results are displayed in a list on the next screen, if the search retrieves several records.  If the search retrieves a single record, the Penalty - details screen is displayed.  Next screens:  ❙ *Penalty – search/list* screen  ❙ *Penalty – details* screen |
| Reset | This function enables you to set all fields to default value and blanks out all optional fields.  Next screen:  ❙ *Penalty – search/list* screen |
| Details | This function enables you to display the details of the selected penalty.  Next screen:  ❙ *Penalty – details* screen |

# 2.2.2.23 Penalty – Details Screen

This screen displays detailed information on the selected penalty. You can check the data and proceed further by clicking the buttons below.

Context of Usage

You can perform the following foreseen actions: check the specific details of a penalty, remove it, re-include it, re-allocate it, switch it, see its revisions/audit trail, and access the details of the underlying settlement instruction.

When exporting the content of this screen, you receive the query result in a csv-file.

This screen is only available for CSD authorised users and T2S Operator user.

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button

Screen Access

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – search/list screen >>* Click on the *details* button

❙ Securities >> Settlement >> Settlement Instruction >> *Settlement instructions – search/list screen >>* Click on the *search* and/or *details* button *>> Settlement Instruction – details screen >>* Click on the *associated penalties* button

To use this screen, you need the following privilege:

Privileges

❙ Penalty query privilege

❙ Settlement Instruction audit trail query

**User Instructions Part**

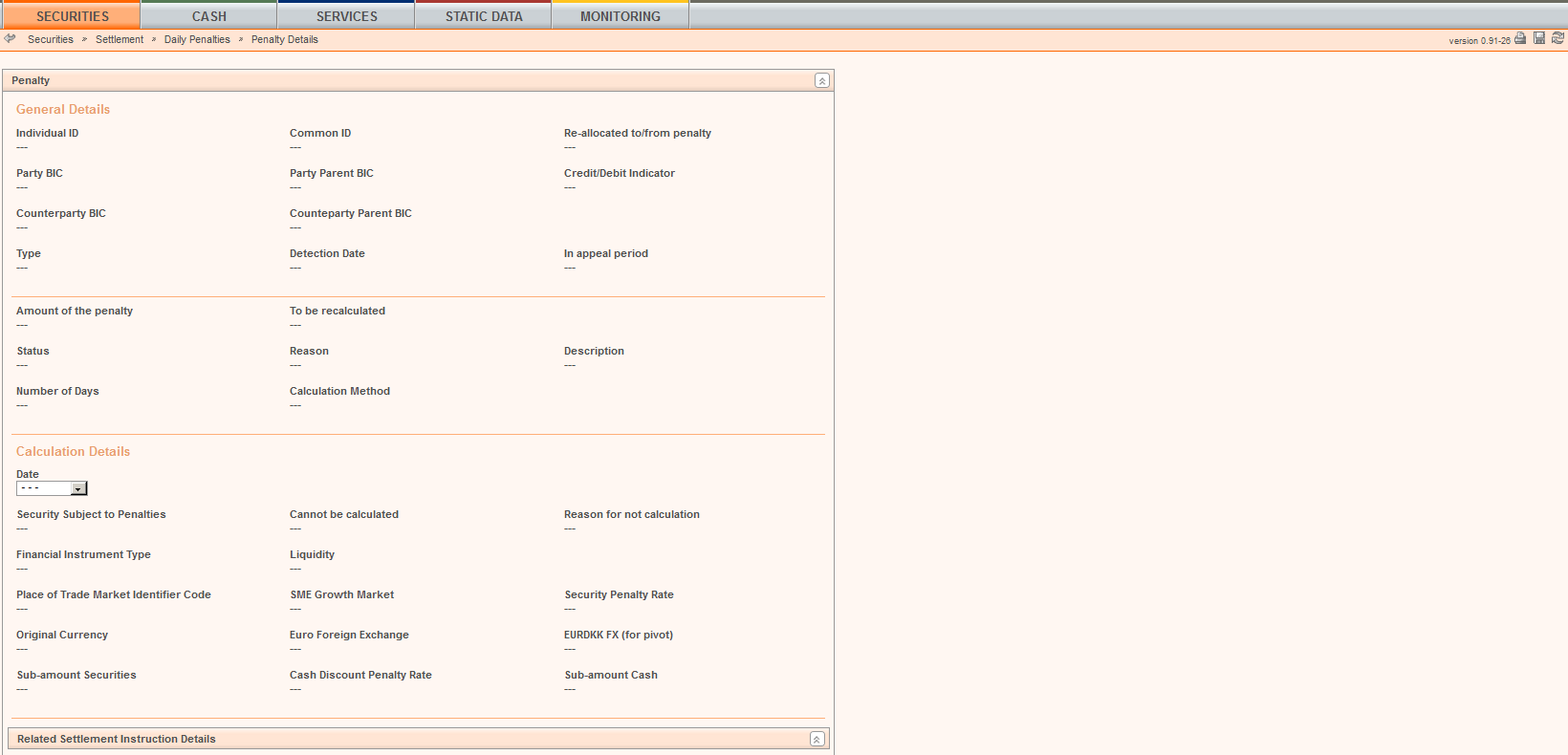
References

This screen is part of the following business scenarios:

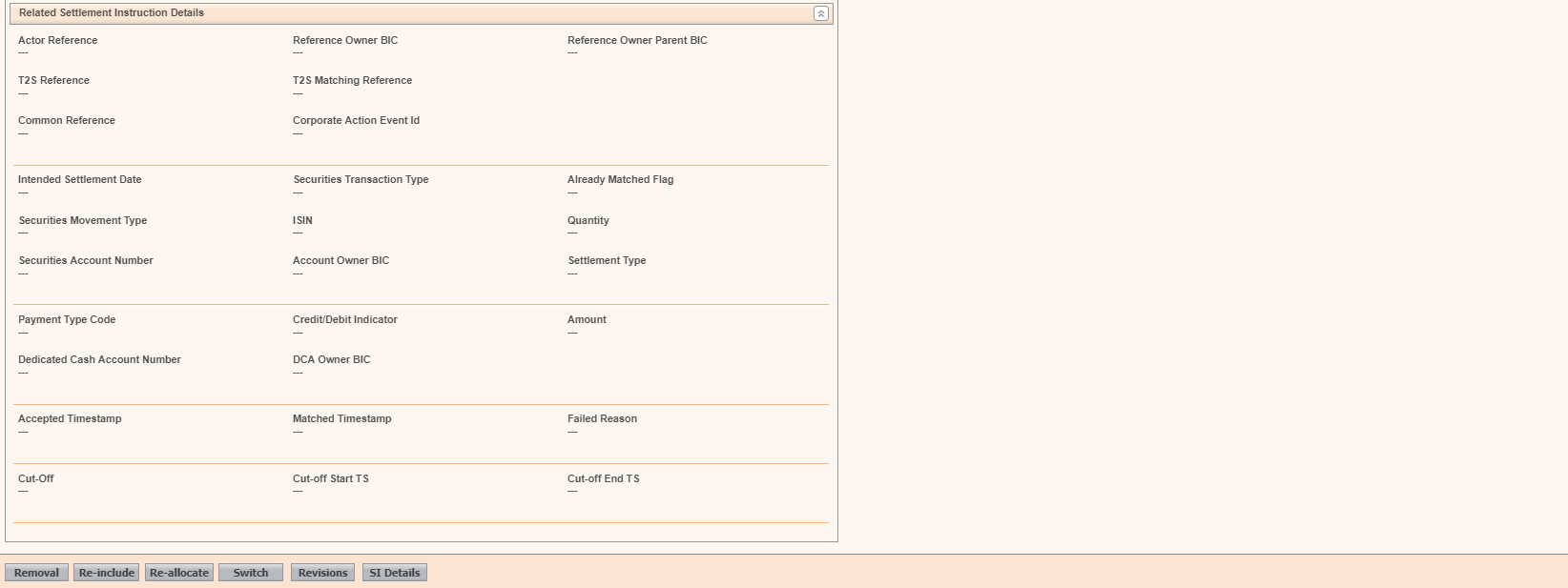
❙ View the individual penalty details

❙ Modification of existing penalties

❙ View settlement instruction details



Screenshot



*Illustration 45: Penalty – details* screen

Field Description

| **Penalty Details** | |
| --- | --- |
| **General Details** | |
| Individual ID | Shows the individual unique reference assigned to the penalty by T2S.  A given penalty can be identified by its individual unique reference assigned by T2S for either the failing or the non-failing party. |
| Common ID | Shows the common reference assigned to the penalty by T2S.  A given penalty can be identified by its common reference assigned by T2S for both the failing and the non-failing party. |
| Re-allocated to/from penalty | Shows the Common ID of the penalty re-allocated to/from the penalty retrieved by the query.  It will be updated with the new/old Common Id after a re-allocation execution. |
| Party BIC | Shows the BIC of the Party imposed with or entitled to receive the penalty retrieved by the query.  The party is the failing or the non-failing party depending on the direction of the penalty. |
| Party Parent BIC | Shows the BIC of the Parent Party imposed with or entitled to receive the penalty retrieved by the query. |
| Credit/Debit Indicator | Shows the Party Credit/Debit Code identifying the party as non-failing or failing from the possible values:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Counterparty BIC | Shows the BIC of the counterparty of the party imposed with or entitled to receive the penalty retrieved by the query.  The Counterparty is the failing or the non-failing party depending on the direction of the penalty. |
| Counterparty Parent BIC | Shows the BIC of the parent of the counterparty imposed with or entitled to receive the penalty retrieved by the query. |
| Type | Shows the type of penalty from the possible values:  ❙ SEFP (Settlement Fail Penalty)  ❙ LMFP (Late Match Fail Penalty) |
| Detection Date | Shows the business day when the penalty was detected.  I.e.   * The date on which the instruction matched for LMFPs. * The date on which an instruction failed to settle in T2S for SEFPs.   This date is not updated upon re-calculation of the penalty. |
| In appeal period | Shows if the penalty is within its appeal period.  Possible values:  ❙ YES  ❙ NO |
| Amount of the penalty | Shows the amount of the penalty with its T2S relevant currency. |
| To be recalculated | Shows if the penalty is pending to be re-calculated after being modified. Possible values:  ❙ YES  ❙ NO |
| Status | Shows the status of the penalty from the possible values:  ❙ ACTV (Active)  ❙ REMO (Removed)  ❙ NCOM (Not computed)  Note: If the status of the penalty is REMO, the attributes of “Calculation Details” are not visible. |
| Reason | Shows the reason of the penalty status from the possible values:  ❙ Empty (default value, for new penalties)  ❙ UPDT (updated)  ❙ RALO (re-allocated)  ❙ SWIC (switched)  ❙ INSO (removed due to insolvency)  ❙ SESU (removed due to ISIN suspension from SETT)  ❙ SUSP (removed due to ISIN suspension from trading)  ❙ SEMP (removed due to settlement on multiple platforms)  ❙ TECH (removed due to technical impossibilities that prevent settlement)  ❙ OTHR (removed due to another reason) |
| Description | Shows the reason for the removal (when the status of the penalty is ‘Removed’ and the reason is ‘OTHR’) and for the switch (when the status of the penalty is ‘Active’ and the reason is ‘SWIC’) as provided by the CSD when the penalty modification was requested. |
| Number of Days | The value is 1 always in case of ‘SEFP’.  Shows the number of business days used for the calculation of the penalty in case of ‘LMFP’. |
| Calculation Method | Shows the calculation rule used to compute the penalty from the possible values:  ❙ SECU (The penalty is based on the quantity of securities failed to be delivered and 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 (The 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 (The penalty is the sum of SECU and CASH). |
| **Calculation Details**  Block with the details for any of the applicable Business Days considered in the computation of the penalty  The block is not shown in case the penaty is Removed. | |
| Date | Shows the Business Day for the data provided in this block.  When “Number of Days” = 1 this field will be displayed as a text (i.e. the date of the penalty is displayed)  When “Number of Days”>1 it will display a list with all the applicable Busines Days (i.e. when there is a sub-amount).  The order of the list will be descending (i.e. first value of the list will be the Closest Business Day to the current Business day).  Limit: The user can only select (to see the Calculation Details) dates within the last 3 months. Former days (before 3 months) have the same Calculation Details than the ones for the Date equal to 3 months ago. |
| Security Subject to Penalties | Shows if the security is subject to penalties on the business day. Possible values:  ❙ TRUE (default)  ❙ FALSE  It will be shown the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Cannot be calculated | This information is only provided for penalties where there is missing or diverging reference data needed for the penalty calculation.  Possible values:  ❙ Empty (default). If value is FALSE in the data base or if no value is retrieved, it will show empty (“---”)  ❙ TRUE |
| Reason for not calculation | Shows the reason why the Penalty cannot be calculated.  Only shown if the Cannot be calculated field is TRUE. |
| Financial Instrument Type | Shows the type of the financial instrument from the possible values:  ❙ SHRS  ❙ SOVR  ❙ DEBT  ❙ SECU  ❙ ETFS  ❙ UCIT  ❙ MMKT  ❙ EMAL  ❙ OTHR  It will be shown the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Liquidity | Shows the binary classification of securities applying for shares.  It will show the information corresponding to the date chosen in the field DATE.  Possible values:  ❙ Empty (“---”)  ❙ TRUE  ❙ FALSE  Informed only 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”.   Otherwise it is empty.  If no value is retrieved, it will also show “---” |
| Place of Trade Market Identifier Code | Shows the Market identifier Code when it was informed equally in the Place of Trade of the two matched Settlement Instructions. If it was not informed equally, the field will be empty.  If no value is retrieved, it will show “---” |
| SME Growth Market | Shows if the Place of Trade (MIC) is in the list of recognised SME Growth Markets Trading Venues.  It will show the information corresponding to the date chosen in the field DATE.  Possible values:  ❙ Empty (“---”)  ❙ TRUE  ❙ FALSE  Informed only 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”.   Otherwise it is empty.  If no value is retrieved, it will also show “---” |
| Security Penalty Rate | Shows the security penalty rate that based on the asset type was used for the calculation of the penalty.  It will show the information corresponding to the date chosen in the field DATE.  Informed when the calculation method is “SECU” or “BOTH”. Otherwise it is empty.  If no value is retrieved, it will show “---” |
| Original Currency | Shows the currency of the reference price (I.e. when the security is in Unit) or of the reference security (i.e when the security is in FAMT) of the Settlement Instruction.  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Euro Foreign Exchange | Shows the Euro Foreign Exchange unit and currency used for the computation of the penalty, when necesary.  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| EURDKK FX (for pivot) | Shows the second Euro Foreign Exchange unit and currency used as pivot for the computation of the penalty, when necesary.  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Sub-amount Securities | Shows the amount of the penalty for this business day and its T2S relevant currency.  It is only provided if the number of days is higher than one (i.e. when it is a LMFP and the block calculation details has more than one instance) or if the calculation method is BOTH (in this case Sub-amount cash is also provided).  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Cash Discount Penalty Rate | Shows the currency discount penalty rate used for the computation of the penalty.  Informed when the calculation method is MIXE, CASH or BOTH. Otherwise it is empty.  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |
| Sub-amount Cash | Shows the amount of the penalty for this business day and its T2S relevant currency.  It is only provided if the number of days is higher than one (i.e. when it is a LMFP and the block calculation details has more than one instance) or if the calculation method is BOTH (in this case also Sub-amount securities is provided).  It will show the information corresponding to the date chosen in the field DATE.  If no value is retrieved, it will show “---” |

| **Related Settlement Instruction Details** | |
| --- | --- |
| Actor Reference | Shows the identification assigned by the T2S Actor to the related settlement instruction. |
| Reference Owner BIC | Shows the BIC of the Instructing Party of the settlement instruction. |
| Reference Owner Parent BIC | Shows the Parent BIC of the Instructing Party of the settlement instruction. |
| T2S Reference | Shows the instruction identification code assigned by T2S to the related settlement instruction. |
| T2S Matching Reference | Shows the matching identification code assigned by T2S to the related settlement instruction. |
| Common Reference | Shows the reference provided by the T2S Actor when the LCMM Instruction is already matched or in order to facilitate the matching within T2S. |
| Corporate Action Event Id | Shows the identification assigned by the account servicer to unambiguously identify a corporate action event. |
| Intended Settlement Date | Shows the date when the settlement instruction becomes eligible to be submited to settlement.  Displayed format is: YYYY-MM-DD |
| Securities Transaction Type | Shows the securities transaction type expressed as an ISO 20022 code from the possible values:  ❙ AUTO (for auto-collateralisation)  ❙ BSBK (for buy sell back)  ❙ BYIY (for buy-in)  ❙ CLAI (for market claim)  ❙ CNCB (for central bank collateral operation)  ❙ COLI (for collateral in)  ❙ COLO (for collateral out)  ❙ CONV (for depository receipt conversion)  ❙ CORP (for corporate action)  ❙ ETFT (for exchange traded funds)  ❙ FCTA (for factor update)  ❙ INSP (for move of stock)  ❙ ISSU (for depository receipt issue)  ❙ MKDW (for mark down)  ❙ MKUP (for mark up)  ❙ NETT (for netting)  ❙ NSYN (for non syndicated)  ❙ OWNE (for external account transfer)  ❙ OWNI (for internal account transfer)  ❙ PAIR (for pair off)  ❙ PLAC (for placement)  ❙ PORT (for portfolio move)  ❙ REAL (for realignment)  ❙ REBL (Rebalancing)  ❙ REDI (for withdrawal)  ❙ REDM (for redemption)  ❙ RELE (for depository receipt release cancellation)  ❙ REPU (for repo)  ❙ RODE (for return delivery without matching)  ❙ RVPO (for reverse repo )  ❙ SBBK (for sell buy back)  ❙ SBRE (for borrowing reallocation)  ❙ SECB (for securities borrowing)  ❙ SECL (for securities lending)  ❙ SLRE (for lending reallocation)  ❙ SUBS (for subscription)  ❙ SWIF (Switch From)  ❙ SWIT (Switch To)  ❙ SYND (for syndicate underwriters)  ❙ TBAC (for TBA closing)  ❙ TRAD (for trade)  ❙ TRPO (for triparty repo)  ❙ TRVO (for triparty reverse repo)  ❙ TURN (for turnaround) |
| Already Macthed Flag | Shows if the settlement instruction was sent as already matched to T2S or not (for LMFP). Possible values:  ❙ YES  ❙ NO |
| Securities Movement  Type | Shows if the movement on a securities account results  from a deliver or a receive instruction from the possible  values:  ❙ Delivery  ❙ Receiving |
| ISIN | Shows the ISIN code of the security. |
| Quantity | Shows the remaining quantity of the underlying Settlement Instruction used for the calculation of the SEFP.  Shows the matched quantity of the underlying Settlement Instruction used for the calculation of the LMFP |
| Securities Account Number | Shows the account to or from which a securities entry is made. |
| Account  Owner BIC | Shows the BIC of the Securities Account owner. |
| Settlement Type | Shows the type of settlement foreseen for the security, stated in the instruction.  Possible values:  ❙ Units  ❙ Face Amount |
| Payment Type Code | Shows if the transaction is to be settled with or without  payment from the possible values:  ❙ APMT (for ‘Against Payment Settlement’)  ❙ FREE (for ‘Separate Settlement’) |
| Credit/Debit | Shows if the original settlement amount is to be credited or debited. from the possible values:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Amount | Shows the remaining amount of the underlying Settlement Instruction used for the calculation of the SEFP.  Shows the matched amount of the underlying Settlement Instruction used for the calculation of the LMFP.  This field also shows the T2S relevant currency of the amount of the instruction. |
| Dedicated Cash  Account Number | Shows the cash account stated in the settlement instruction (only in case of settlement instructions against payment). |
| DCA Owner BIC | Shows the BIC of the owner of the cash account stated in the settlement instruction (only in case of settlement instructions against payment). |
| Accepted Timestamp | Shows the accepted timestamp of the settlement instruction. |
| Matched Timestamp | Shows the matched timestamp of the settlement instruction. |
| Failed Reason | Shows the reason for the instruction not being fully settled at the end of the processing of its cut-off (for SEFP) |
| Cut-off | Shows the relevant cut-off considered in the calculation of the penalty (for SEFP). |
| Cut-off Start TS | Shows the start time of execution of the relevant cut-off (for SEFP). |
| Cut-off End TS | Shows the end time of execution of the relevant cut-off (for SEFP). |

Buttons

|  | |
| --- | --- |
| Removal | This function enables you to remove existing penalties.  This button will only be available if the Penalty:  ❙ has status ‘Active’ (ACTV)  ❙ is a ‘Debit’  ❙ is in its appeal period (i.e. “In appeal period” is “Yes”)  By clicking this button the Penalty removal screen will pop up with the relevant information to create a Removal Request based on the Penalty of the screen. [@FAMC include link to section 2.2.2.25] |
| Re-include | This function enables you to re-include penalties with status ‘Removed’ and reason different from ‘Re-allocated’.  This button will only be available if the Penalty;  ❙ has status ‘Removed’ (REMO)  ❙ is a ‘Debit’  ❙ is in its appeal period (i.e. “In appeal period” is Yes)  By clicking this button the *Confirmation* promptwill pop-up. Hence, the action is triggered (i.e. the Re-inclusion Request is sent) and the Penalty - details screen is displayed again:  ❙ Either updated (i.e. Penalty with new status ACTV, (Active), new Reason Code UPDT (Updated) and description (if applies), penalty amount and Calculation details before the penalty was removed and the flag To be recalculated set to YES) if the Re-inclusion Request is confirmed and executed (the action was triggered in Two-eyes);  ❙ Or not updated if:  i) the Re-inclusion Request is Validated and Awaiting for Approval (the action was triggered in Four-eyes and the Penalty - details screen shows the ID for the action awaiting for approval)  ii) the Re-inclusion Request is rejected shows the reason for rejecting the action).  References for error messages:  ❙ PMMO010  ❙ PMMO016  ❙ PMMO031  ❙ PMMO032 |
| Re-allocate | This function enables you to re-allocate existing penalties if they are LMFP over a Settlement Instruction sent as already matched to T2S.  This button will only be available if :  ❙ The status of the penalty is “Active”  ❙ It is a LMFP  ❙ The LMFP has not been re-allocated before (i.e. “Re-allocated to/from penalty” is empty)  ❙ Underlying settlement instruction was sent as already matched to T2S (i.e. “Already Matched Flag” is Yes)  ❙ The penalty is still in its appeal period (i.e. “In appeal period” is Yes)  By clicking this button the Penalty re-allocation screen will pop-up with the relevant information to create a Re-allocation Request based on the Penalty of the screen. |
| Switch | This function enables you to switch the failing party and non-failing party of existing penalties.  This button will only be available if the Penalty:  ❙ has status ‘Active’ (ACTV)  ❙ is a ‘Debit’  ❙ is in its appeal period (i.e. “In appeal period” is Yes)  By clicking this button the Penalty switch screen will pop-up with the relevant information to create a Switch Request based on the Penalty of the screen. |
| Revisions | This function enables you to display the revisions of the selected penalty.  Next screen:  ❙ *Revisions/Audit Trail – list* screen |
| SI Details | This function enables you to display the details of the relevant settlement instruction.  Next screen:  ❙ *Settlement Instruction – details* screen |

# 2.2.2.24 Monthly Net Penalty Amounts – Search/List Screen

This screen contains a number of search fields. By inputting the relevant data, you can search for monthly net amounts for the penalties computed by T2S for the business days of a previous month, for a given T2S Party and counterpart(s).

Context of Usage

The query allows to search per currency, party and counterparty.

This screen will only return results where the relevant CSD has the right to access the underlying data (i.e. party is in its data scope).

The search results will be displayed in a list when more than one result is retrieved by T2S.

When only one result is retrieved, the relevant aggregated amount resulting from the query will be displayed in the same format used by the list screen.

The monthly net amounts of a particular month will be available only once T2S has produced the Monthly reporting of aggregated amounts of cash penalties for that month.

When exporting the content of this screen, you receive the query result in a csv-file.

This screen is only available for CSD authorised users and T2S Operator user.

This screen will not be available during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

❙ Securities >> Settlement >> Monthly Penalties >> *Monthly Net Penalty Amounts – Search/List screen*

Screen Access

To use this screen, you need the following privilege:

Privileges

❙ Penalty Query Privilege

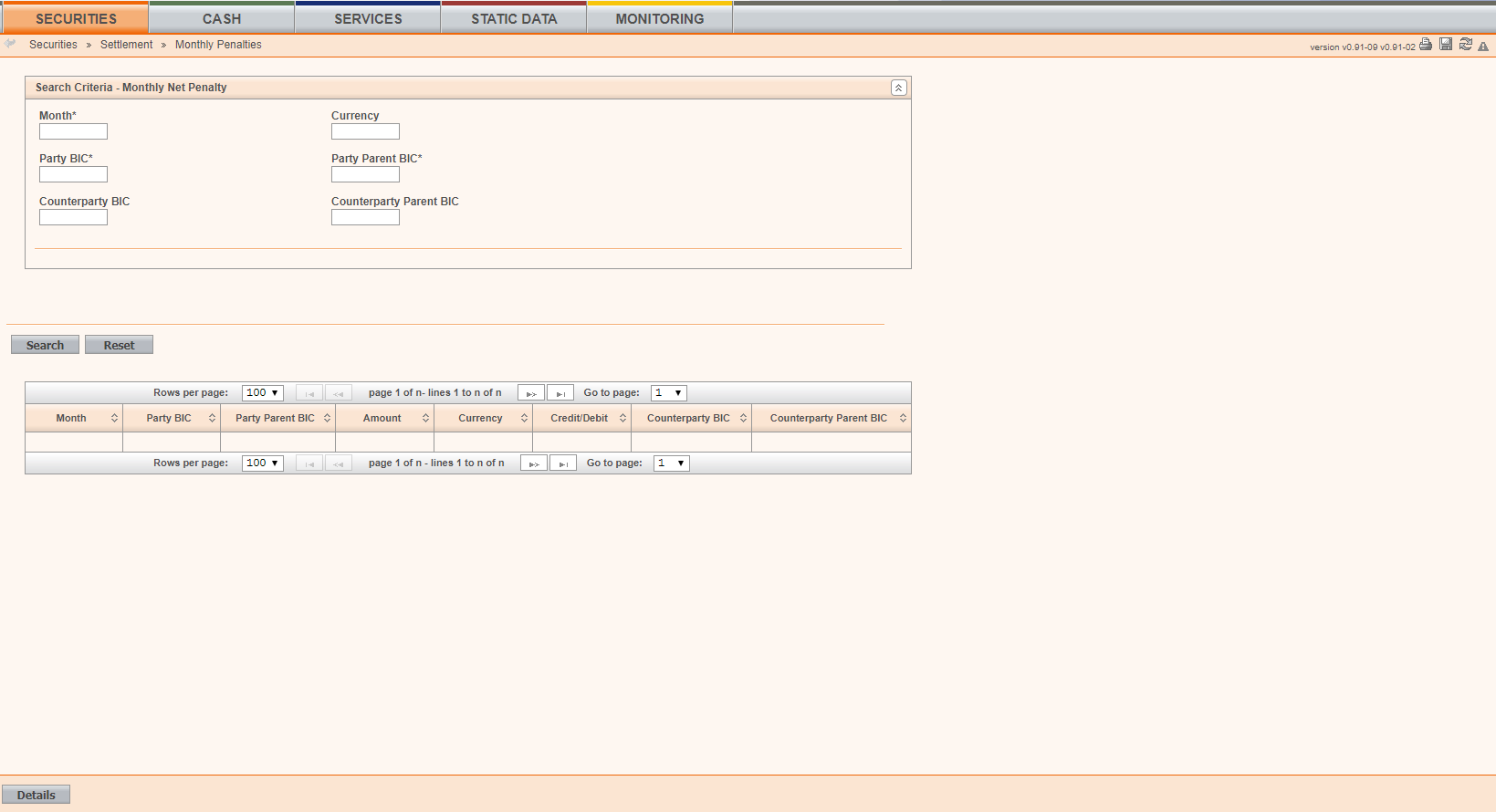
**User Instructions Part**

References

This screen is part of the following business scenarios:

❙ View monthly net amounts of penalties

Screenshot



*Illustration 46: Monthly net penalty amounts – search/list* screen

Field Description

| **Monthly Net Penalty Amount – Search Criteria** | |
| --- | --- |
| Month | Enter the relevant month you search for or select it from the drop-down menu.  Only the past 3 months will be available.  This parameter is mandatory for queries by Search Criteria.  Required format is: YYYY-MM |
| Currency | Enter the relevant T2S currency of the monthly net penalty amount or use the drop-down menu.  The default value is ‘All’.  Required format is: 3 characters (SWIFT-x) |
| Party BIC | You can choose to either enter the ‘Party BIC’ or to select it from the suggested items in the drop-down menu.  The selected BIC corresponds to the party imposed with or entitled to receive the amount retrieved by the query.  This parameter is mandatory for queries by Search Criteria.  Required format is: max. 11 characters (SWIFT-x) |
| Party Parent BIC | You can select the ‘Party Parent BIC’ from the suggested items in the drop-down menu.  The selected BIC corresponds to the parent of the party imposed with or entitled to receive the amount retrieved by the query.  This parameter is mandatory for queries by Search Criteria.  In order to determine the data scope of the query, T2S automatically considers the CSD associated to the user performing the query. Hence, the parameter ‘Party Parent BIC’ is only relevant to query those amounts where the CSD itself is reported as failing or non-failing party(for which case, the user needs to input the T2S BIC).  Field is emty by default and displays the following values to be input:  ❙ CSD BIC  ❙ T2S BIC  Required format is: max. 11 characters (SWIFT-x). |
| Counterparty BIC | You can choose to either enter the ‘Counterparty BIC’ or to select it from the suggested items in the drop-down menu.  The selected BIC corresponds to the counterparty entitled to receive or imposed with the amount retrieved by the query.  Required format is: max. 11 characters (SWIFT-x). |
| Counterparty Parent BIC | You can select the ‘Counterparty Parent BIC’ from the suggested items in the drop-down menu.  The selected BIC corresponds to the parent of the counterparty entitled to receive or imposed with the amount retrieved by the query.  This parameter can be used as search criteria only if the Counterparty BIC is introduced. Hence, this parameter is mandatory when Counterparty BIC is fulfilled.  This field displays the BICs of all CSD and the T2S BIC.  Required format is: max. 11 characters (SWIFT-x). |

| **Monthly Net Penalty Amount – List** | |
| --- | --- |
| Month | Shows the relevant month for the amount calculation.  Only the aggregated amounts for the past 3 months will be available. |
| Party BIC | Shows the ‘Party BIC’ of the party imposed with or entitled to receive the amount retrieved by the query. |
| Party Parent BIC | Shows the ‘Party Parent BIC’ of the party imposed with or entitled to receive the amount retrieved by the query. |
| Amount | Shows the monthly net amount retrieved by the query and equal to:   * The sum of all penalties of the relevant month in the relevant currency and that this party is entitled to receive (reported as credit) from the same counterpart (i.e. to be paid by this counterpart);   Minus   * The sum of all penalties of the relevant month in the relevant currency, that were imposed to this party (reported as debit), and to be paid to a given counterpart. |
| Currency | Shows the relevant T2S currency of the monthly net penalty amount. |
| Credit/Debit | Shows the Credit/Debit Code identifying the monthly net  amount as to be debited or credited to the party. Possible  values:  ❙ DBIT (Debit)  ❙ CRDT (Credit)  Note: If the amount is equal to zero, this field is empty. |
| Counterparty BIC | Shows the ‘Counterparty Party BIC’ of the party imposed with or entitled to receive the amount retrieved by the query. |
| Counterparty Parent BIC | Shows the ‘Counterparty Parent BIC’ of the party imposed with or entitled to receive the amount retrieved by the query. |

Buttons

|  | |
| --- | --- |
| Search | This function enables you to start a search according to the criteria entered. The results are displayed on the list screen.  Next screens:  ❙ *Monthly Net Penalty Amounts – search/list* screen |
| Reset | This function enables you to set all fields to default value and blanks out all optional fields.  Next screen:  ❙ *Monthly Net Penalty Amounts – search/list* screen |

# 2.2.2.25 Penalty Removal Screen

This screen is accessible by clicking on the “Remove” button of the Penalty – details screen. This action triggers a pop up screen (the Penalty removal screen) that allows entering relevant information to remove the penalty (i.e. the individual Id of the penalty, a drop-down menu to select the reason code and also a text box to insert a description text if the reason selected is OTHR). The confirmation will be completed after clicking on the “Submit” button.

Context of Usage

This function is available if the status of the penalty is “Active”, it is a debit and it is still in the appeal period.

The Penalty removal screen is linked to the related Penalty - details screen.

This screen is only available for CSD authorised users and T2S Operator user.

This screen will not be available during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – details screen >>* Click on the *removal* button

Screen Access

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – search/list screen >>* Click on the *details* button *>> Penalty – details screen >>* Click on the *removal* button

❙ Securities >> Settlement >> Settlement Instruction >> *Settlement instructions – search/list screen >>* Click on the *search* and/or *details* button *>> Settlement Instruction – details screen >>* Click on the *associated penalties* button *>> Penalty – details screen >>* Click on the *removal* button

To use this screen, you need the following privilege:

Privileges

❙ Penalty Query Privilege

❙ Settlement Instruction Audit Trail Query

**User Instructions Part**

References

This screen is part of the following business scenarios:

❙ Modification of existing penalties

❙ View the individual penalty details



Screenshot

*Illustration 47: Penalty - removal* screen

Field Description

| **Penalty Removal** | |
| --- | --- |
| Individual ID | Shows the individual unique reference assigned to the penalty by T2S.  This attribute is passed from previous screen. |
| Reason | Selects the reason for the removal of the penalty from the possible values:  ❙INSO (removed due to insolvency)  ❙SESU (removed due to ISIN suspension from SETT)  ❙SUSP (removed due to ISIN suspension from trading)  ❙SEMP (removed due to settlement on multiple platforms)  ❙TECH (removed due to technical impossibilities that prevent settlement)  ❙OTHR (removed due to another reason) |
| Description | A free text box to insert a description text if the reason  selected is “OTHR”.  Therefore, description must be fulfilled if the Reason Code  is OTHR, otherwise it must be blank. |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to complete the Removal Request of the penalty.  When the button is clicked, the pop up is closed and the Penalty – details screen is displayed again as follows:  ❙Either displayed updated (i.e. Penalty with new status REMO, the corresponding Reason Code and description (if applies), the penalty amount reduced to zero and Calculation Details no longer visible) if the Removal Request is confirmed and executed (the action was triggered in Two-eyes);  ❙Or not updated if the Removal Request is Validated and Awaiting for Approval (the action was triggered in Four-eyes and the Penalty - details screen shows the ID for the action awaiting for approval).  When the Removal Request is rejected the pop up is closed and the Penalty – details screen is displayed not updated (with the previous values) but showing the reason for rejecting the action.  Next screen:  ❙ *Penalty – details* screen  References for error messages:  ❙PMMO010  ❙PMMO016  ❙PMMO030 |
| Cancel | This function enables you to get back to the previous screen without removing the penalty.  When Penalty – details screen is displayed again, it should be displayed not updated (with the previous values, i.e. still as an active penalty).  Next screen:  ❙ *Penalty – details* screen |

# 2.2.2.26 Penalty Re-allocation Screen

This screen is accessible by clicking on the “Re-allocate” button of the Penalty - details screen. This action triggers a pop up screen (the Penalty re-allocation screen) that allows entering the relevant information, to re-allocate the penalty. The confirmation will be completed after clicking on the “Submit” button.

Context of Usage

This function is available if the status of the penalty is “Active”, the penalty is a LMFP and the LMFP has not been reallocated before. Furthermore, the underlying instruction must have been sent as already matched to T2S and the penalty must be still in its appeal period.

The Penalty re-allocation screen is linked to the related Penalty – details screen.

This screen is only available for CSD authorised users and T2S Operator user.

This screen will not be available during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – details screen >>* Click on the *re-allocation* button

Screen Access

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – search/list screen >>* Click on the *details* button *>> Penalty – details screen >>* Click on the *re-allocation* button

❙ Securities >> Settlement >> Settlement Instruction >> *Settlement instructions – search/list screen >>* Click on the *search* and/or *details* button *>> Settlement Instruction – details screen >>* Click on the *associated penalties* button *>> Penalty – details screen >>* Click on the *re-allocation* button

To use this screen, you need the following privilege:

Privileges

❙ Penalty Query Privilege

❙ Settlement Instruction Audit Trail Query

**User Instructions Part**

References

This screen is part of the following business scenarios:

❙ Modification of existing penalties

❙ View the individual penalty details

Screenshot



*Illustration 48: Penalty re-allocation* screen

Field Description

| **Penalty Re-allocation** | |
| --- | --- |
| Common ID | Shows the common reference assigned to the penalty by T2S, which is common for both the failing and the non-failing participant.  This attribute is passed from previous screen. |
| **New Parties** | |
| New Failing Party BIC | BIC of the Party that will become the failing party of the penalty after the re-allocation.  Possible values are the BICs of the underlying Settlement Instruction, as follows:  ❙ The BIC of the T2S Delivering Party  ❙ The BIC of the T2S Receiving Party  References for error messages:  PMMO021  PMMO023 |
| New Non-Failing Party BIC | BIC of the non-failing party of the penalty.  This field is fulfilled automatically with the other value (BIC) not chosen/selected for the New Failing Party BIC. |
| T2S Reference of Failing Settlement Instruction | Instruction identification code assigned by T2S to the related settlement instruction.  It must be provided in case the two BICs retrieved for the New failing Party BIC are the same  Otherwise, it must be blank.  References for error messages:  PMMO025 |
| Movement of the Failing Settlement Instruction | Shows the Securities Movement Type of the selected Failing Settlement Instruction. (i.e. fulfilled automatically with the Movement Type of the Settlement instruction chosen as T2S Reference of Failing Settlement Instruction).  If no Settlement Instruction has been chosen/selected, it must be blank |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to complete the Re-allocation Request of the penalty.  When this button is clicked the pop up is closed and the Penalty – details screen is displayed again as follows:  ❙ Either displayed updated (i.e. status “REMO”, reason code “RALO” and the Re-allocated to/from penalty fulfilled with the common ID of the new Penalty) if the Re-allocation Request is confirmed and executed (the action was triggered in Two-eyes);  ❙ Or not updated if the Re-allocation Request is Validated and Awaiting for Approval (the action was triggered in Four-eyes and the Penalty - details screen shows the ID for the action awaiting for approval).  When the Re-allocation Request is rejected (i.e. a reason for rejection is provided) the pop up is closed and the Penalty – details screen shows the reason for rejecting the action.  Next screen:  ❙ *Penalty – details screen*  References for error messages:  ❙ PMMO008  ❙ PMMO021  ❙ PMMO023  ❙ PMMO025  ❙ PMMO033  ❙ PMMO034  ❙ PMMO035  ❙ PMMO037 |
| Cancel | This function enables you to get back to the previous screen without re-allocating the penalty.  When Penalty – details screen is displayed again, it should be displayed not updated (with the old values).  Next screen:  ❙ *Penalty – details screen* |

# 2.2.2.27 Penalty Switch Screen

This screen is accessible by clicking on the “Switch” button of the Penalty – details screen. This action triggers a pop up screen (the Penalty switch screen) that shows the relevant information to switch the penalty (i.e. the individual Id of the penalty and a free text box to insert a description text). The confirmation will be completed after clicking on the “Submit” button.

Context of Usage

This function is available if the status of the penalty is “Active”, the penalty is a debit and the penalty is still in the appeal period.

The Penalty switch screen is linked to the related Penalty – details screen.

This screen is only available for CSD authorised users and T2S Operator user.

This screen will not be available during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – details screen >>* Click on the *switch* button

Screen Access

❙ Securities >> Settlement >> Daily Penalties >> *Penalty – search/list screen >>* Click on the *search* button *>> Penalty – search/list screen >>* Click on the *details* button *>> Penalty – details screen >>* Click on the *switch* button

❙ Securities >> Settlement >> Settlement Instruction >> *Settlement instructions – search/list screen >>* Click on the *search* and/or *details* button *>> Settlement Instruction – details screen >>* Click on the *associated penalties* button *>> Penalty – details screen >>* Click on the *switch* button

To use this screen, you need the following privilege:

Privileges

❙ Penalty Query Privilege

❙ Settlement Instruction Audit Trail Query

**User Instructions Part**

References

This screen is part of the following business scenarios:

❙ Modification of existing penalties

❙ View the individual penalty details

❙View the individual penalty details

Screenshot



*Illustration 49: Penalty switch* screen

Field Description

| **Penalty Switch** | |
| --- | --- |
| Individuel ID | Shows the individual unique reference assigned to the penalty by T2S.  This attribute is passed from previous screen. |
| Description | A free text box to insert a description text.  This box must be fulfilled. |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to complete the Switch Request of the penalty.  When the button is clicked, the pop up is closed and the Penalty – details screen is displayed again as follows:  ❙Either displayed updated (i.e. status ACTV, reason code SWIC, the description provided by the user, the “Credit/Debit” changed to Credit and the To be recalculated flag set to YES and updated the new Calculation Method when necessary) if the Switch Request is confirmed and executed (the action was triggered in Two-eyes);  ❙ Or not updated if the Switch Request is Validated and Awaiting for Approval (the action was triggered in Four-eyes and the Penalty - details screen shows the ID for the action awaiting for approval).  When the Switch Request is rejected (i.e. a reason for rejection is provided) and the pop up is closed and the Penalty – details screen shows the reason for rejecting the action.  Next screen:  ❙ *Penalty – details* screen  References for error messages:  ❙PMMO010  ❙PMMO016  ❙PMMO036 |
| Cancel | This function enables you to back to the previous screen without switching the penalty.  When Penalty – details screen is displayed again, it should be displayed with the old values.  Next screen:  ❙ *Penalty – details* screen |

# 2.4.1.1 Available Reports – Search/List Screen

| **Available Reports – Search Criteria** | |
| --- | --- |
| Report Type | Select the type of report from the possible values:   * All * […] * Current settlement day cash information report * Daily Penalty List * Following settlement day cash forecast report * List of Modified Penalties * Monthly Aggregated Amounts * Statement of executed amendment instructions for intra-balance movements |

# 2.4.1.22 Available Report – Daily Penalty List - Details Screen

This screen displays detailed information on the Daily Penalty List report. The report displayed in this screen has to be already created in accordance with its report configuration. Hence, no new report will be created by entering this screen.

**Context of**

**Usage**

For large reports the user has the option to view them in portions of up to 200 penalties. Only the current portion of the report will be available for downloading or for printing.

This screen is only available for CSD authorised users and T2S Operator user.

❙ Services >> Additional Services >> Reports >> *Available reports – search/list screen >>* Click on the search and/or details button *>> Available report – details screen >>* Click on the *details* button

Screen Access

❙ Static Data >> Messages and Reports >> Report Configuration >> *Report configurations – search/list screen >>* Click on the *search* and/or *details* button *>> Report configuration – details screen >>* Click on the *display generated report* button

Privileges

To use this screen, you need the following privilege:

❙ Report details query

References

**User Instructions Part**

This screen is part of the following business scenario:

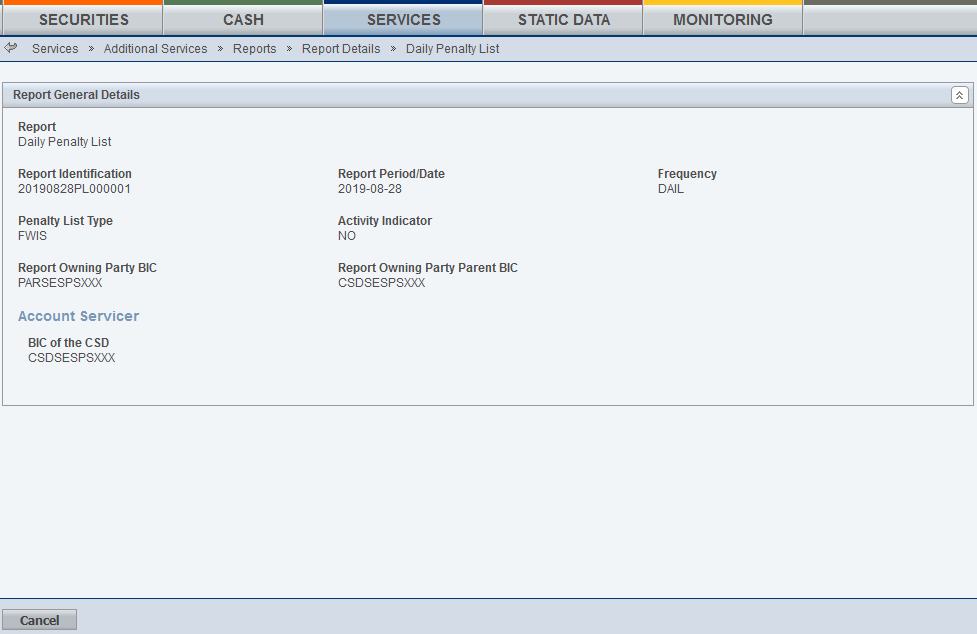
❙ View available reports

**Business Functionality Document**

This screen corresponds to the following business function:

❙ Display generated report details (T2S.GUI.INSE.RPT.0090)

Screenshot

*llustration 89: Available report – daily penalty list - details* screen

Field Description

| **Report General Details** | |
| --- | --- |
| Report | Shows the name of the report. |
| Report Identification | Shows the penalty number of the report composed of  the business date and report types, sent in pull and push mode by T2S, and the sequential number, which is unique in T2S.  The number increases for each report. |
| Reporte Period/Date | Shows the date reported by the report. |
| Frequency | Indicates the frequency of the generation of the report.  The unique possible value is:  ❙ DAIL |
| Penalty List Type | Shows the new or updated/removed detected penalties.  The unique possible value is:  ❙ FWIS this code is used to report a Daily Penalty List created for the first time. |
| Activity Indicator | Shows if the message contains records or not.  The possible values are:  ❙ YES  ❙ NO |
| Report Owning Party BIC | Shows the Party BIC whose data is reported on. |
| Report Owning Party Parent BIC | Shows the Party Parent BIC whose data is reported on. |
| **Account Servicer** | |
| BIC of the CSD | Shows the CSD of the participant whose new penalties (i.e. the one detected on the previous business day) are reported in this message. |

| **Currency, Date and Party** | |
| --- | --- |
| Currency | Shows the currency of the penalties reported. |
| Date | Shows the detection date of the penalties. |
| Party BIC | Shows the BIC of the Party that manages the account on behalf of the party account owner. |
| Party Type | Shows the Party Type of the Party according to T2S Static Data.  The possible values are:  ❙ NCSD is provided when the CSD itself is the failing or non failing party of the penalty/claim. This is used to differentiate between the CSD and the CSD as participant of itself. It is needed because the AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party. Consequently, without this additional identification, it wouldn’t be possible to distinguish between a CSD and the CSD as participant of itself.  ❙ CCPA is provided when the failing or non failing party of the penalty/claim is a CCP; i.e.: in T2S this is done by checking if the party has a BIC in the T2S list of CCPs (list of BICs).  ❙ CSDP is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant.  ❙ EXTE is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S. |

| **Counterparty** | |
| --- | --- |
| BIC of the CSD of the counterparty | Shows the CSD of the counterparty of the penalties reported in this block of the message. |
| Counterparty BIC | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner. |
| Counterparty Type | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner.  The possible values are:  ❙ NCSD  ❙ CCPA  ❙ CSDP  ❙ EXTE |
| Aggregated Amount | Shows the net amount of all the newly detected penalties reported for the given business day in the related currency for the relevant party and counterparty. |
| Credit/Debit | Shows whether the Daily Aggregated Net Amount is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |

| **Penalty** | |
| --- | --- |
| Common ID | Shows the reference assigned by T2S to the penalty that is common for both the failing and the non-failing participant. |
| Individual ID | Shows the reference assigned by T2S to the penalty that is the individual identification of the penalty for the relevant account owner. |
| Type | Shows the type of the penalty.  The possible values are:  ❙ SEFP  ❙ LMFP |
| Status | Shows the status of the penalty.  The unique possible value is:  ❙ ACTV |
| Amount of the Penalty | Shows the amount computed for the penalty and its corresponding currency. |
| Credit/Debit Indicator | Shows whether the amount of the penalty is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Calculation Method | Shows the calculation method used to calculate the penalty.  The 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”. |
| Number of Days | Shows the number of business days the penalty is applicable to. |

| **Calculation Data** | |
| --- | --- |
| Date | Shows the business day of each sub-amount that forms a penalty. |
| Missing Reference Data | This information is only provided for penalties where there is missing reference data needed for their calculation.  The possible values are:  ❙ TRUE – There is missing reference data on the applicable business day.  ❙ FALSE – There is no missing reference data on the applicable business day.  If not provided, it means the penalty could be calculated and no reference was missing. |
| ISIN | Shows the ISIN code of the security. |
| Security Subject to Penalties | Shows whether the security is subject to penalties on this business day or not.  The possible values are:  ❙ TRUE - The security is subject to penalties.  ❙ FALSE - The security is not subject to penalties.  When not informed, it will mean “TRUE”. |
| Financial Instrument Type | Shows the type of the financial instrument.  The possible values are:  ❙ SHRS  ❙ SOVR  ❙ DEBT  ❙ SECU  ❙ ETFS  ❙ UCIT  ❙ MMKT  ❙ EMAL  ❙ OTHR |
| Liquidity | Binary classification of securities which indicates whether the underlying instrument is liquid or illiquid.  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”.  The possible values are:  ❙ Empty (“---”), it is not relevant for the calculation of the penalty or for information purposes whether the instrument is liquid or illiquid.  ❙ TRUE, the underlying instrument is liquid.  ❙ FALSE, the underlying instrument is illiquid. |
| Exchange Rate | Shows the value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). |
| Unit Currency | Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. |
| Quoted Currency | Shows the currency into which the base currency is converted, in a currency exchange. Possible values are:  For first FX: The quoted currency is either the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT. |
| Exchange Rate | Shows the second value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). |
| Unit Currency | Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. |
| Quoted Currency | Shows the currency into which the base currency is converted, in a currency exchange.  For second FX: The quoted currency is the currency of the penalty: For the time being, it is always DKK. |
| Place of Trade Market Identifier Code | Shows the identifier Code of the market in which a trade transaction has been executed.  Shows the Market identifier Code (MIC) when it was informed equally in the Place of Trade of the two matched Settlement Instructions.  If it was not informed equally, the field will be empty. |
| SME Growth Market | Shows whether the instructions were traded in a SME Growth Market or not.  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”.  The possible values are:  ❙ Empty (“---”), it is not relevant for the calculation of the penalty or for information purposes whether the instructions were traded on a SME Growth Market or not  ❙ TRUE, the instructions were traded on a SME Growth Market.  ❙ FALSE, the instructions were not traded on a SME Growth Market. |
| Security Penalty Rate | Shows the Securities Penalty Rate applicable for the Asset Type, used when the calculation method code of the penalty is “SECU” or “BOTH”. |
| Cash Discount Penalty Rate | Shows the discount rate of the relevant currency for the business date.  It is provided if the Security is subject to penalties and if the Calculation Method code is “CASH”, “MIXE” or “BOTH”. |
| Sub-amount Securities | Shows the amount of the penalty for this business day.  It is only provided if the number of days is higher than one (i.e. when it is a LMFP and the block calculation details could have more than one instance) or if the calculation method is “BOTH” (in this case also Sub-amount cash is provided) |
| Sub-amount Cash | Shows the amount of the penalty for this business day.  It is only provided if the number of business days is higher than one (i.e. when it is a LMFP and the block calculation details could have more than one instance) or if the calculation method is “BOTH” (in this case also Sub-amount securities is provided) |

| **Related Transaction** | |
| --- | --- |
| **References** | |
| Account Owner Reference | Shows the reference of an instruction as assigned by the T2S Delivering/Receiving Party. |
| Account Servicer Reference | Shows the reference of an instruction as assigned by the CSD. |
| Market Infrastructure Reference | Shows the T2S settlement instruction identification. |
| Third Party Reference | Shows the reference assigned by the Third Party, if any. |
| Common Reference | Shows the reference of the Settlement Instruction this Settlement Instruction is matched with. |
| Corporate Action Event Identification | Shows the identification assigned by the account servicer to unambiguously identify a corporate action event |
| T2S Matching Reference | Shows the reference provided by T2S when the instruction is matched. |
| Reference Owner BIC | Shows the BIC of the instructing party of the settlement instruction. |
| **Other details** | |
| Securities Transaction Type | Shows the securities transaction type expressed as an ISO 20022 code from the possible values:  ❙ AUTO (for auto-collateralisation)  ❙ BSBK (for buy sell back)  ❙ BYIY (for buy-in)  ❙ CLAI (for market claim)  ❙ CNCB (for central bank collateral operation)  ❙ COLI (for collateral in)  ❙ COLO (for collateral out)  ❙ CONV (for depository receipt conversion)  ❙ CORP (for corporate action)  ❙ ETFT (for exchange traded funds)  ❙ FCTA (for factor update)  ❙ INSP (for move of stock)  ❙ ISSU (for depository receipt issue)  ❙ MKDW (for mark down)  ❙ MKUP (for mark up)  ❙ NETT (for netting)  ❙ NSYN (for non syndicated)  ❙ OWNE (for external account transfer)  ❙ OWNI (for internal account transfer)  ❙ PAIR (for pair off)  ❙ PLAC (for placement)  ❙ PORT (for portfolio move)  ❙ REAL (for realignment)  ❙ REBL (Rebalancing  ❙ REDI (for withdrawal)  ❙ REDM (for redemption)  ❙ RELE (for depository receipt release cancellation)  ❙ REPU (for repo)  ❙ RODE (for return delivery without matching)  ❙ RVPO (for reverse repo)  ❙ SBBK (for sell buy back)  ❙ SBRE (for borrowing reallocation)  ❙ SECB (for securities borrowing)  ❙ SECL (for securities lending)  ❙ SLRE (for lending reallocation)  ❙ SUBS (for subscription)  ❙ SWIF (Switch From)  ❙ SWIT (Switch To)  ❙ SYND (for syndicate underwriters)  ❙ TBAC (for TBA closing)  ❙ TRAD (for trade)  ❙ TRPO (for triparty repo)  ❙ TRVO (for triparty reverse repo)  ❙ TURN (for turnaround) |
| Intended Settlement Date | Shows the date at which the instruction becomes eligible to be submitted to settlement. |
| Securities Account Number | Shows the identification of the Securities Account of the Settlement Instruction. |
| Account Owner BIC | Shows the actual value for the party code owner of the Securities Account. |
| Securities Movement Type | Shows whether the movement on a securities account results from a deliver or a receive instruction.  The possible values are:  ❙ DELI – Delivery  ❙ RECE – Receipt |
| Payment type code | Shows how the transaction is to be settled.  The possible values are:  ❙ APMT – Against payment settlement  ❙ FREE – Separate settlement |
| Unit Quantity | Shows the unit quantity of securities failed to be delivered. |
| FAMT Quantity | Shows the FAMT quantity of securities failed to be delivered. |
| Dedicated Cash Account Number | Shows the Dedicated Cash Account as per SF1 (if APTM) |
| DCA Owner BIC | Shows the BIC of the T2S party owning the Dedicated Cash Account.  Only in case of settlement instructions against payment. |
| Amount | Cash amount failed to be delivered, and its corresponding currency.  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.  For LMFPs it is the matched amount. |
| Credit/Debit | It must be present when the Original Settlement Amount has a value.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Acknowledged Status TS | Shows the Calendar Date when the acceptance (SF1) of the settlement instruction has occurred |
| Matched Status Timestamp | Shows the Calendar Date when the matching (SF2) of the settlement instruction has occurred |
| Failed Reason | T2S sends this status when the Settlement Instruction has not been completely settled and the settlement is not possible at the Intended Settlement Date. |
| Additional Reason | Shows the combination of the associated business rule and reason code reference, |
| BD Event Identification | Shows the code identifying the event (i.e. Cut-off- Code identifying the event) |
| Scheme Name | Shows the name of the scheme.  Fixed content to 'EVTP' |
| Issuer | Shows the entity assigning the identification.  Fixed content to 'T2S' |
| Scheduled Time | Shows the effective time for the schedule of the cut-off |
| Start Time | Shows the effective time for the trigger of the cut-off |
| End Time | Shows the effective time for the closure of the Cut-off |

# 2.4.1.23 Available Report – List of Modified Penalties - Details Screen

This screen displays detailed information on the List of Modified Penalties report. The report displayed in this screen has to be already created in accordance with its report configuration. Hence, no new report will be created by entering this screen.

**Context of**

**Usage**

For large reports the user has the option to view them in portions of up to 200 penalties. Only the current portion of the report will be available for downloading or for printing.

This screen is only available for CSD authorised users and T2S Operator user.

❙ Services >> Additional Services >> Reports >> *Available reports – search/list screen >>* Click on the search and/or *details* button *>> Available report – details screen >>* Click on the *details* button

Screen Access

❙ Static Data >> Messages and Reports >> Report Configuration >> *Report configurations – search/list screen >>* Click on the *search* and/or *details* button *>> Report configuration – details screen >>* Click on the *display generated report* button

To use this screen, you need the following privilege:

Privileges

❙ Report details query

References

**User Instructions Part**

This screen is part of the following business scenario:

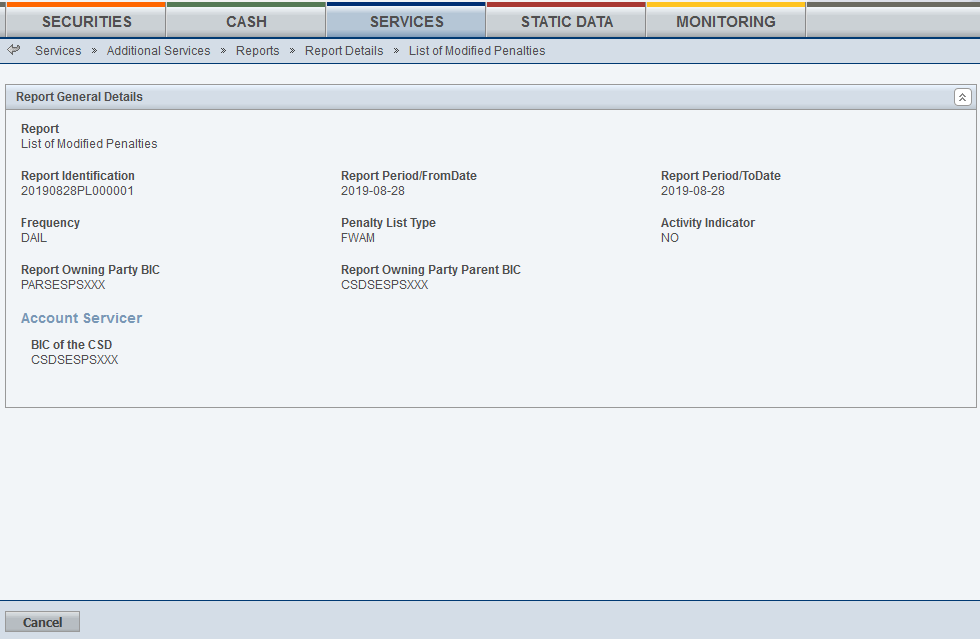
❙ View available reports

**Business Functionality Document**

This screen corresponds to the following business function:

❙ Display generated report details (T2S.GUI.INSE.RPT.0090)

Screenshot

*Illustration 90: Available report – list of modified penalties - details* screen

Field Description

| **Report General Details** | |
| --- | --- |
| Report | Shows the name of the report. |
| Report Identification | Shows the penalty number of the report composed of  the business date and report types, sent in pull and push mode by T2S, and the sequential number, which is unique in T2S.  The number increases for each report. |
| Reporte Period/FromData | Shows the start date of the range. |
| Report Period/ToDate | Shows the end date of the range. |
| Frequency | Indicates the frequency of the generation of the report.  The unique possible value is:  ❙ DAIL |
| Penalty List Type | Shows the new or updated/removed detected penalties.  The unique possible value is:  ❙ FWAM this code is used to report a penalty list that has been amended. |
| Activity Indicator | Shows if the message contains records or not.  The possible values are:  ❙ YES  ❙ NO |
| Report Owning Party BIC | Shows the Party BIC whose data is reported on. |
| Report Owning Party Parent BIC | Shows the Party Parent BIC whose data is reported on. |
| **Account Servicer** | |
| BIC of the CSD | Shows the CSD of the participant whose modified penalties are reported in this message. |

| **Currency, Date and Party** | |
| --- | --- |
| Currency | Shows the currency of the modifed penalties reported. |
| Date | Shows the detection date of the penalties. |
| Party BIC | Shows the BIC of the Party that manages the account on behalf of the party account owner. |
| Party Type | Shows the Party Type of the Party according to T2S Static Data.  The possible values are:  ❙ NCSD is provided when the CSD itself is the failing or the non failing party of the penalty/claim. This is used to differentiate between the CSD and the CSD as participant of itself. It is needed because the AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party. Consequently, without this additional identification, it wouldn’t be possible to distinguish between a CSD and the CSD as participant of itself.  ❙ CCPA is provided when the failing or non failing party of the penalty/claim is a CCP; i.e. In T2S this is done by checking if the party has a BIC in the T2S list of CCPs (list of BICs).  ❙ CSDP is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant.  ❙ EXTE is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S. |

| **Counterparty** | |
| --- | --- |
| BIC of the CSD of the counterparty | Shows the CSD of the counterparty of the penalties reported in this block of the message. |
| Counterparty BIC | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner. |
| Counterparty Type | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner.  The possible values are:  ❙ NCSD  ❙ CCPA  ❙ CSDP  ❙ EXTE |
| Aggregated Amount | Shows the net amount of all the penalties reported for the given business day in the related currency for the relevant party and counterparty. |
| Credit/Debit | Shows whether the Daily Modified Aggregated Net Amount is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |

| **Penalty** | |
| --- | --- |
| Common ID | Shows the reference assigned by T2S to the penalty and that is common for both the failing and the non-failing participant. |
| Individual ID | Shows the reference assigned by T2S to the penalty and that is the individual identification of the penalty for the relevant account owner. |
| Reallocation ID | Shows the Common Reference of either the penalty from which the reported penalty was re-allocated or the penalty to which the reported penalty has been re-allocated. |
| Type | Shows the type of the penalty.  The possible values are:  ❙ SEFP  ❙ LMFP |
| Status | Shows the status of the penalty.  The possible values are:  ❙ ACTV  ❙ REMO  Note: If the status of the penalty is REMO, the attributes of “Calculation Details” are not visible. |
| Reason | Shows the reason of the status.  The possible values are:  ❙ UPDT - Active penalty that has been updated.  ❙ RALO - Active or Removed penalty has been re-allocated.  ❙ SWIC - Active penalty has been switched (the failing and the non-failing participant have been swaped by the CSD).  ❙ INSO - Penalty was removed because insolvency proceedings are opened against the failing participant.  ❙ SESU - Penalty was removed because of ISIN suspension from settlement due to a reconciliation issue under.  ❙ SUSP - Penalty was removed because of ISIN suspension from trading  ❙ SEMP - Penalty removed because of settlement on multiple platforms.  ❙ TECH - Penalty was removed because there were technical impossibilities at the CSD level that prevent settlement.  ❙ OTHR - Removed Penalty due to a non-standard reason by the CSD. |
| Additional Status Reason | Shows the additional description of the reason why the penalty has been Removed with Reason OTHR. |
| Amount of the Penalty | Shows the amount of the modified penalty. |
| Credit/Debit Indicator | Shows whether the penalty is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Calculation Method | Shows the calculation method used to calculate the penalty.  The 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”. |
| Number of Days | Shows the number of business days the penalty is applicable to. |

| **Calculation Data** | |
| --- | --- |
| Date | Shows the business day of each sub-amount that forms a penalty. |
| Missing Reference Data | This information is only provided for penalties where there is missing reference data needed for the penalty calculation.  The possible values are:  ❙ TRUE – There is missing reference data on the applicable business day.  ❙ FALSE – There is no missing reference data on the applicable business day.  If not provided, it means the penalty could be calculated and no reference was missing. |
| ISIN | Shows the ISIN code of the security. |
| Security Subject to Penalties | Shows whether the security is subject to penalties on this business day or not.  The possible values are:  ❙ TRUE - The security is subject to penalties.  ❙ FALSE - The security is not subject to penalties.  When not informed, it will mean TRUE. |
| Financial Instrument Type | Shows the type of the financial instrument.  The possible values are:  ❙ SHRS  ❙ SOVR  ❙ DEBT  ❙ SECU  ❙ ETFS  ❙ UCIT  ❙ MMKT  ❙ EMAL  ❙ OTHR |
| Liquidity | Binary classification of securities which indicates whether the underlying instrument is liquid or illiquid.  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”.  The possible values are:  ❙ Empty (“---”), it is not relevant for the calculation of the penalty or for information purposes whether the instrument is liquid or illiquid.  ❙ TRUE, the underlying instrument is liquid.  ❙ FALSE, the underlying instrument is illiquid. |
| Exchange Rate | Shows the value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). |
| Unit Currency | Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. |
| Quoted Currency | Shows the currency into which the base currency is converted, in a currency exchange. The possible values are:  For first FX: The quoted currency is either the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT. |
| Exchange Rate | Shows the second value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). |
| Unit Currency | Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. |
| Quoted Currency | Shows the currency into which the base currency is converted, in a currency exchange.  For second FX: The quoted currency is the currency of the penalty: For the time being, it is always DKK. |
| Place of Trade Market Identifier Code | Shows the identifier Code of the market in which a trade transaction has been executed.  Shows the Market identifier Code (MIC) when it was informed equally in the Place of Trade of the two matched Settlement Instructions.  If it was not informed equally, the field will be empty. |
| SME Growth Market | Shows whether the instructions were traded in a SME Growth Market or not.  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”.  The possible values are:  ❙ Empty (“---”), it is not relevant for the calculation of the penalty or for information purposes whether the instructions were traded on a SME Growth Market or not  ❙ TRUE, the instructions were traded on a SME Growth Market.  ❙ FALSE, the instructions were not traded on a SME Growth Market. |
| Security Penalty Rate | Shows the Securities Penalty Rate applicable for the Asset Type, used when the calculation method code of the penalty is “SECU” or “BOTH”. |
| Cash Discount Penalty Rate | Shows the discount rate of the relevant currency for the business date.  It is provided if the Security is subject to penalties and if the Calculation Method code is “CASH”, “MIXE” or “BOTH”. |
| Sub-amount Securities | Shows the amount of the penalty for this business day.  It is only provided if the number of days is higher than one (i.e. when it is a LMFP and the block calculation details could have more than one instance) or if the calculation method is “BOTH” (in this case also Sub-amount cash is provided) |
| Sub-amount Cash | Shows the amount of the penalty for this business day.  It is only provided if the number of days is higher than one (i.e. when it is a LMFP and the block calculation details could have more than one instance) or if the calculation method is “BOTH” (in this case also Sub-amount securities is provided) |

| **Related Transaction** | |
| --- | --- |
| **References** | |
| Account Owner Reference | Shows the reference of an instruction as assigned by the T2S Delivering/Receiving Party. |
| Account Servicer Reference | Shows the reference of an instruction as assigned by the CSD. |
| Market Infrastructure Reference | Shows the T2S settlement instruction identification. |
| Third Party Reference | Shows the reference assigned by the Third Party, if any. |
| Common Reference | Shows the reference which indicates the Settlement Instruction this Settlement Instruction is matched with. |
| Corporate Action Event Identification | Shows the identification assigned by the account servicer to unambiguously identify a corporate action event |
| T2S Matching Reference | Shows the reference provided by T2S when the instruction is matched. |
| Reference Owner BIC | Shows the BIC for the instructing party of the settlement instruction. |

# 2.4.1.24 Available Report – Monthly Aggregated Amounts - Details Screen

This screen displays detailed information on the Monthly Aggregated Amounts report. The report displayed in this screen has to be already created in accordance with its report configuration. Hence, no new report will be created by entering this screen.

**Context of**

**Usage**

For large reports the user has the option to view them in portions of up to 500 penalties. Only the current portion of the report will be available for a downloading or for printing.

This screen is only available for CSD authorised users and T2S Operator user.

❙ Services >> Additional Services >> Reports >> *Available reports – search/list screen >>* Click on the *search* and/or *details* button *>> Available report – details screen >>* Click on the *details* button

Screen Access

❙ Static Data >> Messages and Reports >> Report Configuration >> *Report configurations – search/list screen >>* Click on the *search* and/or *details* button *>> Report configuration – details screen >>* Click on the *display generated report* button

To use this screen, you need the following privilege:

Privileges

❙ Report details query

References

**User Instructions Part**

This screen is part of the following business scenario:

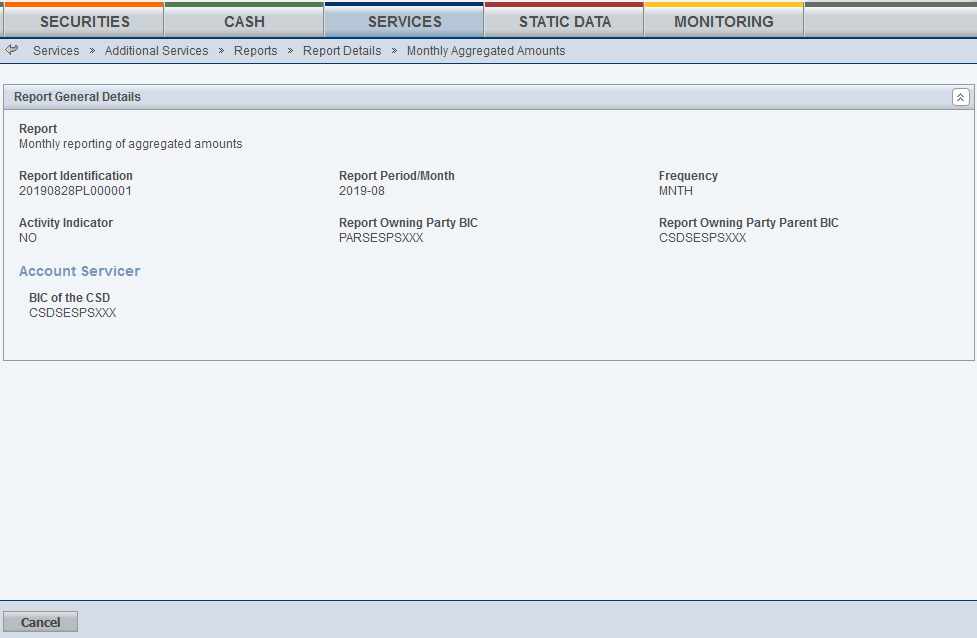
❙ View available reports

**Business Functionality Document**

This screen corresponds to the following business function:

❙ Display generated report details (T2S.GUI.INSE.RPT.0090)

Screenshot

*Illustration 91: Available report – Monthly Aggregated Amounts - details* screen

Field Description

| **Report General Details** | |
| --- | --- |
| Report | Shows the name of the report. |
| Report Identification | Shows the penalty number of the report composed of  the business date and report types, sent in pull and push mode by T2S, and the sequential number, which is unique in T2S.  The number increases for each report. |
| Report Period/Month | Shows the month reported (whose penalties  are aggregated). |
| Frequency | Indicates the frequency of the generation of the report.  The unique possible value is:  ❙ MNTH |
| Activity Indicator | Shows if the message contains records or not.  The possible values are:  ❙ YES  ❙ NO |
| Report Owning Party BIC | Shows the Party BIC whose data is reported on. |
| Report Owning Party Parent BIC | Shows the Party Parent BIC whose data is reported on. |
| **Account Servicer** | |
| BIC of the CSD | Shows the CSD of the participant whose penalties are reported in this message. |

| **Currency and Party** | |
| --- | --- |
| Currency | Shows the currency of the penalties reported. |
| Party BIC | Shows the BIC of the Party that manages the account on behalf of the party account owner. |
| Party Type | Shows the Party Type of the Party according to T2S Static.  The possible values are:  ❙ NCSD is provided when the CSD itself is the failing or non failing party of the penalty/claim. This is used to differentiate between the CSD and the CSD as participant of itself. It is needed because the AccountServicer/Depository of the party provided in the message is the BIC of the CSD of the party, not the parent BIC of the party. Consequently, without this additional identification, it won’t be possible to distinguish between a CSD and the CSD as participant of itself.  ❙ CCPA is provided when the failing or non failing party of the penalty/claim is a CCP; i.e. In T2S this is done by checking if the party has a BIC in the T2S list of CCPs (list of BICs).  ❙ CSDP is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is CSD Participant.  ❙ EXTE is provided when the failing or non failing party of the penalty/claim is neither a CSD nor a CCP and its party type is an external CSD in T2S. |

| **Counterparty** | |
| --- | --- |
| BIC of the CSD of the counterparty | Shows the CSD of the counterparty of the penalties reported in this block of the message. |
| Counterparty BIC | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner. |
| Counterparty Type | Shows the BIC of the Party that manages the account on behalf of the counterparty account owner.  The possible values are:  ❙ NCSD  ❙ CCPA  ❙ CSDP  ❙ EXTE |
| Aggregated Amount | Shows the monthly aggregated net amount of all the penalties computed for the business days of the previous month, in the related currency for the relevant party and counterparty. |
| Credit/Debit | Shows whether the Monthly Aggregated Net Amount is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |

| **Penalty** | |
| --- | --- |
| Common ID | Shows the reference assigned by T2S to the penalty that is common for both the failing and the non-failing participant. |
| Individual ID | Shows the reference assigned by T2S to the penalty that is the individual identification of the penalty for the relevant account owner. |
| Reallocation ID | Shows the Common Reference of either the penalty from which the reported penalty was re-allocated or the penalty to which the reported penalty has been re-allocated. |
| Type | Shows the type of the penalty.  The possible values are:  ❙ SEFP  ❙ LMFP |
| Amount of the Penalty | Shows the amount computed for the penalty and its corresponding currency. |
| Credit/Debit Indicator | Shows whether the penalty is due or to be received by the participant.  The possible values are:  ❙ DBIT (Debit)  ❙ CRDT (Credit) |
| Calculation Method | Shows the calculation method used to calculate the penalty.  The 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”. |
| Number of Days | Shows the number of business days the penalty is applicable to. |

# 2.5.11.1 Revisions/Audit Trail - List Screen

(…)

To use this screen, you need (depending on the underlying object) the following privileges [} 1786]:

Privileges

❙ Amendment instruction for intra-position movement or settlement instruction audit trail list query

❙ Amendment instruction for intra-balance movement audit trail list query

❙ Cancellation instruction for intra-balance movement audit trail list query

❙ Cancellation instruction for intra-position movement or settlement instruction audit trail list query

❙ Intra-balance movement audit trail list query

❙ Intra-position movement audit trail list query

❙ Immediate liquidity transfer order audit trail list query

❙ Party audit trail query

❙ Penalty audit trail query

❙ Residual static data audit trail query

❙ Securities audit trail query

❙ Securities account audit trail query

❙ Settlement instruction audit trail query

❙ T2S dedicated cash account audit trail query

(…)

# 2.5.12Penalty Reference Data

# 2.5.12.1Securities Subject to Cash Penalties – Search/List Screen

This screen contains a number of search fields. By inputting the relevant data, you can search for securities subject to cash penalties. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

Securities subject to cash penalties data can only be created and edited by users belonging to the responsible CSD. Securities subject to cash penalties data can only be viewed by users belonging to parties under the responsible CSD, while the T2S Operator can view all data.

* Static Data >> Securities >> Securities Subject to Cash Penalties

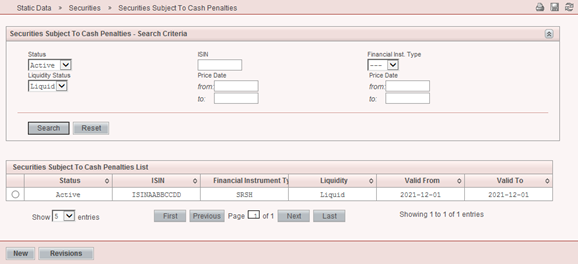
Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7):

Privileges

* Securities Subject to Cash Penalties Query
* Delete Securities Subject to Cash Penalties

Screenshot



Field Description

| **Securities Subject to Cash Penalties – Search Criteria** | |
| --- | --- |
| Status | Select the status of the Security subject to cash penalties from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003 |
| ISIN | Enter the ISIN of the Security subject to Cash penalties.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6004 |
| Financial Instrument Type | Enter the Financial Instrument Type of the ISIN subject to Cash Penalties.  The exhaustive list of possible values is as follows:  ❙ All  ❙ SHRS  ❙ SOVR  ❙ DEBT  ❙ SECU  ❙ ETFS  ❙ UCIT  ❙ MMKT  ❙ EMAL  ❙ OTHR |
| Liquidity status | Enter the liquidity status of the security subject to cash penalties.  The exhaustive list of possible values is as follows:  ❙ All  ❙ Liquid  ❙ Illiquid |
| Valid From – From | Enter the lower bound of the date from which the securities subject to cash penalties is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The lower bound of the valid from date must be earlier than or equal to the upper bound.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |
| Valid From – To | Enter the upper bound of the date from which the security subject to cash penalties is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The upper bound of the opening date must be later than or equal to the lower bound.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |
| Valid To – From | Enter the lower bound of the date from which the securities subject to cash penalties is closed or use the *calendar* icon.  Required format is: YYYY-MM-DD  The lower bound of the valid to date must be earlier than or equal to the upper bound and later than the lower bound of the valid from date.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |
| Valid To – To | Enter the upper bound of the date from which the securities subject to cash penalties is closed or use the *calendar* icon.  Required format is: YYYY-MM-DD  The upper bound of the valid to date must be later than or equal to the lower bound and later than the lower bound of the valid from date.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |

| **Securities Subject to Cash Penalties – List** | |
| --- | --- |
| Status | Shows the status of the securities subject to cash penalties from the possible values:  ❙ Active  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003 |
| ISIN | Shows the security ISIN.  Displayed format is: 12x  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6004 |
| Financial Instrument Type | Shows the security financial instrument type.  Displayed format is: 4x |
| Liquidity | Shows the liquidity status from the possible values:  ❙ Liquid  ❙ Illiquid |
| Valid From | Shows the valid from date of the securities subject to cash penalties.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |
| Valid To | Shows the valid to date of the securities subject to cash penalties.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6002  ❙ DSD6003  ❙ DSD6005 |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *Securities subject to cash penalties – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria.  Next screen:  ❙ *Securities subject to cash penalties – search/list* screen |
| Edit | This function enables you to edit the details of the selected object.  Next screen:  ❙ *Securities subject to cash penalties – edit* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1)  If the status of the selected securities subject to cash penalties is set to ‘Deleted’, this function is not available. |
| Delete | This function enables you to delete the selected object, after confirmation.  Next screen:  ❙ *Securities subject to cash penalties – search/list* screen  If the status of the selected securities subject to cash penalties is already set to ‘Deleted’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6001  ❙ DSD6002 |
| Restore | This function enables you to restore a previously deleted object.  Next screen:  ❙ *Securities subject to cash penalties – search/list* screen  If the status of the selected party is already set to ‘Active’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD6001  ❙ DSD6003  ❙ DSD6004  ❙ DSD6005 |
| Revisions | This function enables you to display the revisions of the selected object.  Next screen:  ❙ *Revisions/audit trail – list* [screen](#_Ref3B7FD7D58AFC0E64A57B38AF2F2E76F0) |
| New | This function enables you to create a new security subject to cash penalties.  Next screen:  ❙ *Securities subject to cash penalties – new* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1) |

# 2.5.12.2 Securities subject to cash penalties – New/Edit Screen

This screen contains a number of fields regarding securities subject to cash penalties. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

Context of Usage

You can use this screen either in 2-eyes or in 4-eyes mode.

Screen Access

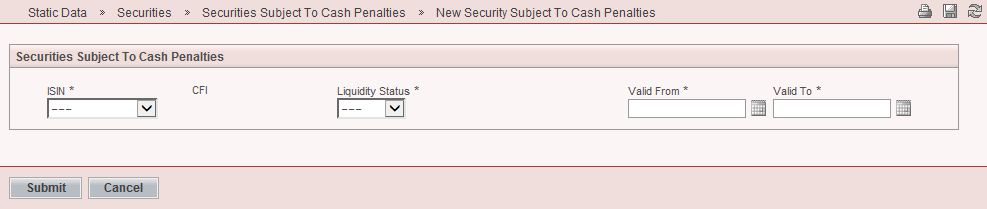
* Static Data >> Securities >> Securities subject to cash penalties >> *Securities subject to cash penalties – search/list* screen >> Click on the *new* or *edit* button

To use this screen, you need the following [privileges](#_RefB3D5C9D9F6708053A375F46E31D4C465):

Privileges

* Create securities subject to cash penalties
* Update securities subject to cash penalties

Screenshot



Field Description

| **Securities subject to cash penalties** | |
| --- | --- |
| ISIN | The active ISIN of the security. |
| This is a mandatory enter field in the *new* screen.  Required format is: 12 characters (SWIFT-x)  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6002  ❙ DSC6005 |
| CFI Code | Displays the CFI code associated to the selected ISIN.  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6003 |
| Liquidity status | Enter the liquidity status of the security. The exhaustive list of possible values is:  ❙ Liquid  ❙ Illiquid  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6003  ❙ DSU6003 |
| Valid From | Enter the date from which the security is subject to cash penalties or use the *calendar* icon.  Required format is: YYYY-MM-DD  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6005  ❙ DSU6006 |
| Valid To | Enter the date until which the security is subject to cash penalties or use the *calendar* icon.  Required format is: YYYY-MM-DD  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6004  ❙ DSC6005  ❙ DSU6004  ❙ DSU6005  ❙ DSU6006 |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to create or edit a security subject to cash penalties.  Next screen:  ❙ *Securities subject to cash penalties – new/edit* [screen](#_RefFC7EC621E3D6A1812B661225DA88CD06)  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC6001  ❙ DSC6002  ❙ DSC6003  ❙ DSC6004  ❙ DSC6005  ❙ DSU6001  ❙ DSU6002  ❙ DSU6003  ❙ DSU6004  ❙ DSU6005  ❙ DSU6006 |
| Cancel | This function enables you to cancel the process and return to the previous screen.  Next screen:  ❙*Securities subject to cash penalties – search/list* [screen](#_Ref897209FDAA3D8D6A79522EBB2C43BEB1) |
| Reset | This function enables you to set all fields to default value and blanks out all optional fields.  Next screen:  ❙*Securities subject to cash penalties – new/edit* screen |
| Securities | This function enables you to associate the securities.  Next screen:  ❙ *Securities – search/list* [screen](#_RefFCB705F082B291C4EB2EFD8F5B4DF8A7) |

# 2.5.12.3 Security Penalty Rate – Search/List Screen

This screen contains a number of search fields. By inputting the relevant data, you can search for security penalty rates. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

Security penalty rate data can only be created and edited by users belonging to the T2S Operator. Security penalty rate data can be viewed by any user with the correct privilege, while the T2S Operator can view all security penalty rate data.

* Static Data >> Securities >> Security Penalty Rates

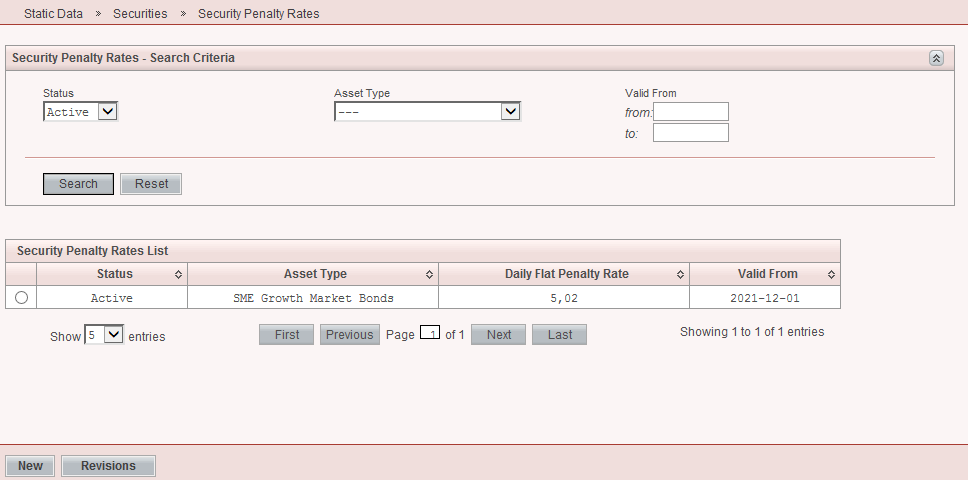
Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7):

Privileges

* Security Penalty Rates Query
* Delete Security Penalty Rates

Screenshot



Field Description

| **Security Penalty Rates – Search Criteria** | |
| --- | --- |
| Status | Select the status of the security penalty rate from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted |
| Asset Type | Select the Asset Type the rate applies to from the possible values:  ❙ Liquid shares  ❙ Illiquid shares  ❙ SME Growth Market (non-bonds)  ❙ Corporate bonds  ❙ SME Growth Market bonds  ❙ Government and Municipal bonds  ❙ Other financial instruments  ❙ Cash |
| Valid From – From | Enter the lower bound of the date from which the security penalty rate is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The lower bound of the valid from date must be earlier than or equal to the upper bound. |
| Valid From – To | Enter the upper bound of the date from which the security penalty rate is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The upper bound of the opening date must be later than or equal to the lower bound. |

| **Security Penalty Rates – List** | |
| --- | --- |
| Status | Shows the status of the security penalty rate from the possible values:  ❙ Active  ❙ Deleted |
| Asset Type | Shows the asset type. Possible values:  ❙ Liquid shares  ❙ Illiquid shares  ❙ SME Growth Market (non-bonds)  ❙ Corporate bonds  ❙ SME Growth Market bonds  ❙ Government and Municipal bonds  ❙ Other financial instruments  ❙ Cash |
| Daily flat penalty rate | Shows the daily flat penalty rate. |
| Valid From | Shows the validity date of the security penalty rate. |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *Security penalty rate – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria.  Next screen:  ❙ *Security penalty rate – search/list* screen |

# 2.5.12.4 Cash Discount Penalty Rate – Search/List

This screen contains a number of search fields. By inputting the relevant data, you can search for cash discount penalty rates. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

Cash discount penalty rate data can only be created and edited by users belonging to the T2S Operator. Cash discount penalty rate data can be viewed by any user with the correct privilege, while the T2S Operator can view all cash discount penalty rate data.

* Static Data >> Securities >> Cash discount Penalty Rates

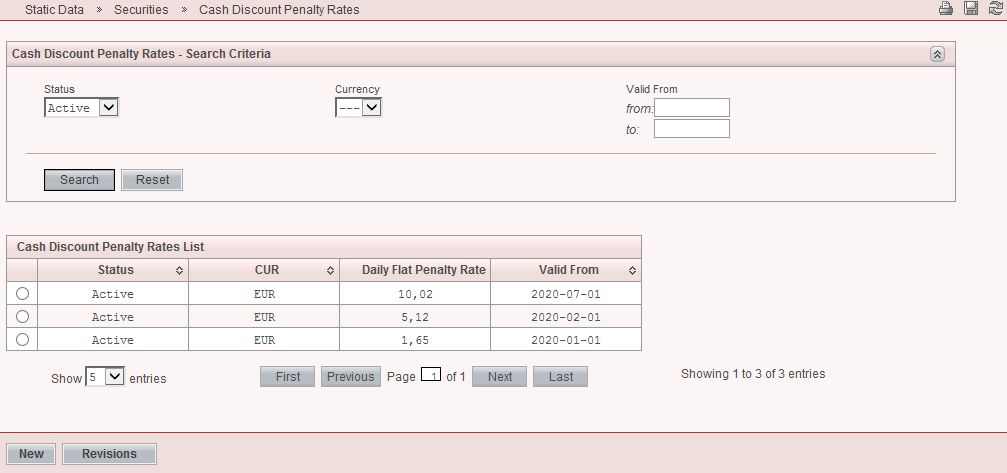
Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7):

Privileges

* Cash discount Penalty Rates Query
* Delete Cash discount Penalty Rates

Screenshot



Field Description

| **Security Penalty Rates – Search Criteria** | |
| --- | --- |
| Status | Select the status of the cash discount penalty rate from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted |
| Currency | Select the currency the rate applies to. |
| Valid From – From | Enter the lower bound of the date from which the cash discount penalty rate is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The lower bound of the valid from date must be earlier than or equal to the upper bound. |
| Valid From – To | Enter the upper bound of the date from which the cash discount penalty rate is open or use the *calendar* icon.  Required format is: YYYY-MM-DD  The upper bound of the opening date must be later than or equal to the lower bound. |

| **Security Penalty Rates – List** | |
| --- | --- |
| Status | Shows the status of the cash discount penalty rate from the possible values:  ❙ Active  ❙ Deleted |
| Currency | Shows the currency code. |
| Daily flat penalty rate | Shows the daily flat penalty rate. |
| Valid From | Shows the validity date of the cash discount penalty rate. |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *Cash discount penalty rate – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria.  Next screen:  ❙*Cash discount penalty rate – search/list* screen |

# 2.5.12.5 Euro Foreign Exchange Reference Rate – Search/List

This screen contains a number of search fields. By inputting the relevant data, you can search for Euro Foreign Exchange Reference rates. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

Euro Foreign Exchange Reference rate data can only be created and edited by users belonging to a NCB with the correct privilege. Euro Foreign Exchange Reference rate data can be viewed by any user with the correct privilege, while the T2S Operator can view all Euro Foreign Exchange Reference rate data.

* Static Data >> Securities >> Euro Foreign Exchange Reference Rates

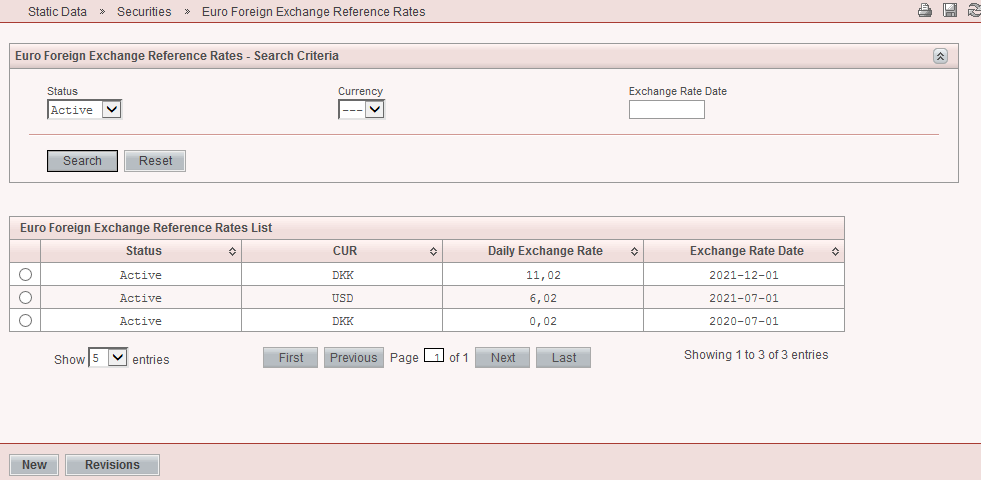
Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7) :

Privileges

* Euro Foreign Exchange Reference Rates Query
* Delete Euro Foreign Exchange Reference Rate

Screenshot



Field Description

| **Euro Foreign Exchange reference Rates – Search Criteria** | |
| --- | --- |
| Status | Select the status of the Euro Foreign Exchange reference rate from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA002  ❙ DSDA003 |
| Currency | Select the currency the rate applies to.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA004  ❙ DSDA005 |
| Exchange rate date | Select the validity date of the exchange rate.  Required format is: YYYY-MM-DD  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA005 |

| **Euro Foreign Exchange reference Rates – List** | |
| --- | --- |
| Status | Shows the status of the cash discount penalty rate from the possible values:  ❙ Active  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA002  ❙ DSDA003 |
| Currency | Shows the currency code to which the exchange rate applies.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA004  ❙ DSDA005 |
| Daily exchange rate | Shows the daily exchange rate. |
| Exchange rate date | Shows the date to which the exchange rate applies.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA005 |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *Euro foreign exchange reference rate – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria.  Next screen:  ❙*Euro foreign exchange reference rate – search/list* screen |
| Edit | This function enables you to edit the details of the selected object.  Next screen:  ❙*Euro foreign exchange reference penalty rate – edit* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1)  If the status of the selected party is set to ‘Deleted’, this function is not available. |
| Delete | This function enables you to delete the selected object, after confirmation.  Next screen:  ❙*Euro foreign exchange reference rate – search/list* screen  If the status of the selected party is already set to ‘Deleted’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA001  ❙ DSDA002 |
| Restore | This function enables you to restore a previously deleted object.  Next screen:  ❙*Euro foreign exchange reference rate – search/list* screen  If the status of the selected party is already set to ‘Active’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSDA001  ❙ DSDA003  ❙ DSDA004  ❙ DSDA005 |
| Revisions | This function enables you to display the revisions of the selected object.  Next screen:  ❙ *Revisions/audit trail – list* [screen](#_Ref3B7FD7D58AFC0E64A57B38AF2F2E76F0) |
| New | This function enables you to create a new Euro Foreign Exchange Reference Rate.  Next screen:  ❙*Euro foreign exchange reference rate – new* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1) |

# 2.5.12.6 Euro foreign exchange reference rate – New/Edit Screen

This screen contains a number of fields regarding euro foreign exchange reference rates. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

Context of Usage

You can use this screen either in 2-eyes or in 4-eyes mode.

Screen Access

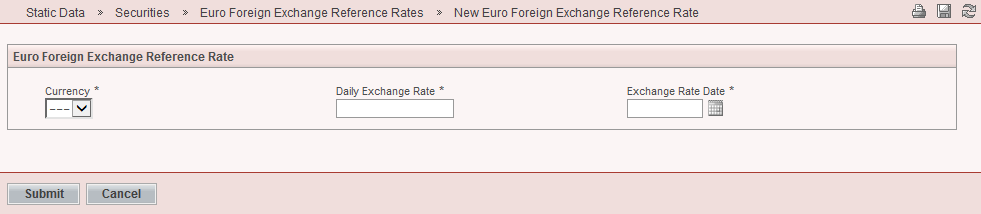
* Static Data >> Securities >> Euro foreign exchange reference rates >> *Euro foreign exchange reference rates – search/list* screen >> Click on the *new* or *edit* button

To use this screen, you need the following [privileges](#_RefB3D5C9D9F6708053A375F46E31D4C465):

Privileges

* Create euro foreign exchange reference rate
* Update euro foreign exchange reference rate

Screenshot



Field Description

| **Euro Foreign Exchange Reference Rate** | |
| --- | --- |
| Currency | The currency code related to the exchange rate. |
| [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSDC002  ❙ DSDC003 |
| Daily Exchange Rate | The daily flat exchange rate for the relevant currency code. |
| Exchange rate date | Validity date of the exchange date rate.  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSDC003 |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to create or edit a Euro foreign exchange reference rate  Next screen:  ❙*Euro foreign exchange reference rates – new/edit* [screen](#_RefFC7EC621E3D6A1812B661225DA88CD06)  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSCA001  ❙ DSCA002  ❙ DSCA003  ❙ DSUA001  ❙ DSUA002 |
| Cancel | This function enables you to cancel the process and return to the previous screen.  Next screen:  ❙*Euro foreign exchange reference rate – search/list* [screen](#_Ref897209FDAA3D8D6A79522EBB2C43BEB1) |
| Reset | This function enables you to set all fields to default value and blanks out all optional fields.  Next screen:  ❙*Euro foreign exchange reference rate – new/edit* screen |

# 2.5.12.7 Daily Price – Search/List

This screen contains a number of search fields. By inputting the relevant data, you can search for daily prices. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

Daily price data can only be created and edited by users belonging to a CSD with the correct privilege. Daily Price data can only be viewed by users under the CSD responsible for the related Security, while the T2S Operator can view all daily price data.

* Static Data >> Securities >> Daily Prices

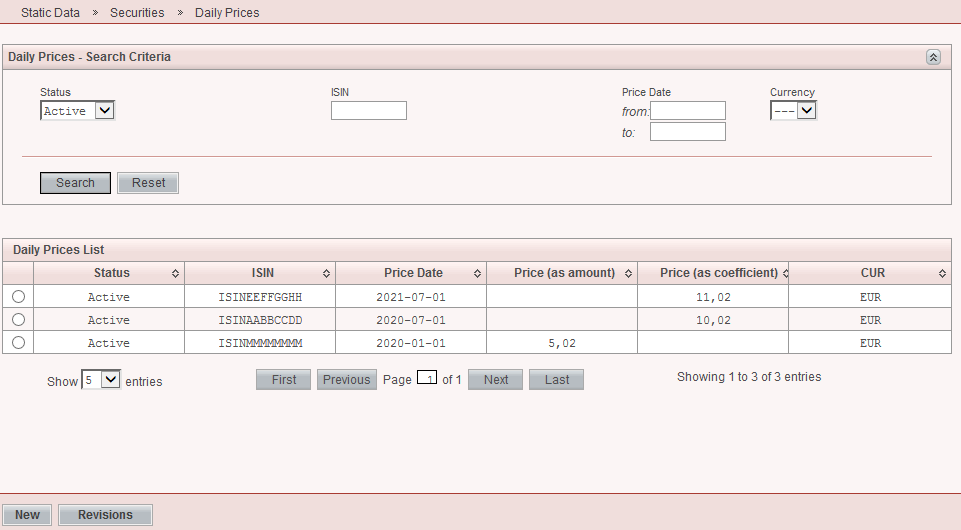
Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7) :

Privileges

* Daily Price Query
* Delete Daily Price

Screenshot



Field Description

| **Daily Price – Search Criteria** | |
| --- | --- |
| Status | Select the status of the daily price from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9002  ❙ DSD9003 |
| ISIN | Select the ISIN of the security the price applies to.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9004 |
| Price date – from | Select the lower bound for the validity date of the daily price.  Required format is: YYYY-MM-DD  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9006 |
| Price date – to | Select the upper bound for the validity date of the daily price.  Required format is: YYYY-MM-DD  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9006 |
| Currency code | Currency code for the daily price.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9005 |

| **Daily Prices – List** | |
| --- | --- |
| Status | Shows the status of the cash discount penalty rate from the possible values:  ❙ Active  ❙ Deleted  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9002  ❙ DSD9003 |
| ISIN | ISIN code for the security the price applies to.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9004 |
| Price date | Validity date of the price.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9006 |
| Price (as amount) | Price of the security as amount.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9007 |
| Price (as coefficient) | Price of the security as coefficient.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9007 |
| Currency | Currency code of the price.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9005 |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *Daily Price – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria.  Next screen:  ❙*Daily Price – search/list* screen |
| Edit | This function enables you to edit the details of the selected object.  Next screen:  ❙*Daily Price – edit* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1)  If the status of the selected party is set to ‘Deleted’, this function is not available. |
| Delete | This function enables you to delete the selected object, after confirmation.  Next screen:  ❙*Daily Price – search/list* screen  If the status of the selected party is already set to ‘Deleted’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9001  ❙ DSD9002 |
| Restore | This function enables you to restore a previously deleted object.  Next screen:  ❙*Daily Price – search/list* screen  If the status of the selected party is already set to ‘Active’, this function is not available.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSD9001  ❙ DSD9003  ❙ DSD9004  ❙ DSD9005  ❙ DSD9006  ❙ DSD9007 |
| Revisions | This function enables you to display the revisions of the selected object.  Next screen:  ❙ *Revisions/audit trail – list* [screen](#_Ref3B7FD7D58AFC0E64A57B38AF2F2E76F0) |
| New | This function enables you to create a new Daily Price.  Next screen:  ❙*Daily Price – new* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1) |

# 2.5.12.8 Daily Price – New/Edit Screen

This screen contains a number of fields regarding daily prices. You can enter new data or edit existing data. Afterwards you can proceed further by clicking on the buttons below.

Context of Usage

You can use this screen either in 2-eyes or in 4-eyes mode.

Screen Access

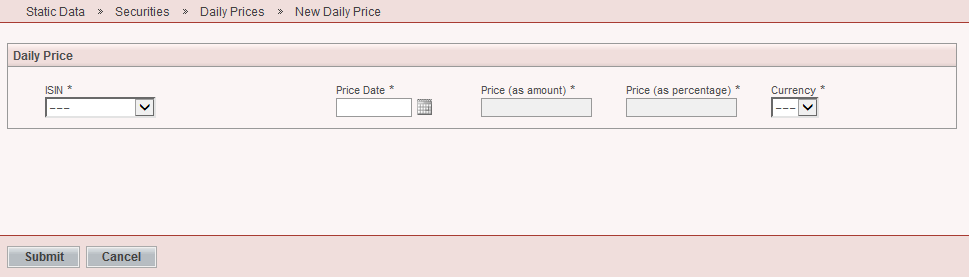
* Static Data >> Securities >> Daily prices >> *Daily prices – search/list* screen >> Click on the *new* or *edit* button

To use this screen, you need the following [privileges](#_RefB3D5C9D9F6708053A375F46E31D4C465):

Privileges

* Create Daily price
* Update Daily price

Screenshot



Field Description

| **Daily Price** | |
| --- | --- |
| ISIN | The ISIN of the security the price applies to. |
| [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC9002 |
| Price date | Validity date of the price.  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC9004 |
| Price (as amount) | Price of the security as amount.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSC9005  ❙ DSC9006  ❙ DSU9004  ❙ DSU9005 |
| Price (as coefficient) | Price of the security as amount.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSC9006  ❙ DSU9005 |
| Currency | Currency of the price.  [References for error messages](#_Ref7247821534287DB2D55BE45F4304AB1F):  ❙ DSC9003  ❙ DSU9003 |

Buttons

|  | |
| --- | --- |
| Submit | This function enables you to create or edit a Daily Price  Next screen:  ❙*Daily prices – new/edit* [screen](#_RefFC7EC621E3D6A1812B661225DA88CD06)  [References for error messages](#_RefFFC660B6BAC2B8430B72F6657D1D95AA):  ❙ DSC9001  ❙ DSC9002  ❙ DSC9003  ❙ DSC9004  ❙ DSC9005  ❙ DSC9006  ❙ DSU9001  ❙ DSU9002  ❙ DSU9003  ❙ DSU9004  ❙ DSU9005 |
| Cancel | This function enables you to cancel the process and return to the previous screen.  Next screen:  ❙*Daily prices – search/list* [screen](#_Ref897209FDAA3D8D6A79522EBB2C43BEB1) |
| Reset | This function enables you to set all fields to default value and blanks out all optional fields.  Next screen:  ❙*Daily prices – new/edit* screen |

# 2.5.12.9 SME Growth Market – Search/List

This screen contains a number of search fields. By inputting the relevant data, you can search for SME Growth Markets. The search results will be displayed in a list. After selecting an entry, you can proceed further by clicking on the buttons below.

Context of Usage

SME Growth Market data can only be created and edited by users belonging to the T2S Operator. SME Growth Market data can be viewed by any user with the correct privilege.

* Static Data >> Securities >> SME Growth Markets

Screen Access

To use this screen, you need the following [privileges](#_Ref192D9664EFB3C9B4122EB743CDD501D7) :

Privileges

* SME Growth Market Query
* Delete SME Growth Market

Field Description

| **SME Growth Market – Search Criteria** | |
| --- | --- |
| Status | Select the status of the SME Growth Market from the possible values:  ❙ All  ❙ Active (default value)  ❙ Deleted |
| MIC Identifier | Select the MIC Identifier. |

| **SME Growth Markets – List** | |
| --- | --- |
| Status | Shows the status of the cash discount penalty rate from the possible values:  ❙ Active  ❙ Deleted |
| MIC Identifier | The Market Identifier Codes (according to ISO10383) corresponding to a trading venues (Place of Trade) and belonging to a specific SME Growth Market segment. |

Buttons

|  |  |
| --- | --- |
|  | |
| Search | This function enables you to start a search according to the filled in criteria. The results are displayed in a list on the same screen.  Next screens:  ❙ *SME Growth Market – search/list* screen |
| Reset | This function enables you to set default search criteria and blanks out all other criteria. |
| New | This function enables you to create a new SME Growth Market.  Next screen:  ❙*SME Growth Market – new* [screen](#_Ref42C5ACAA45A7ED4A8E0824B30F3C20A1) |

# 3.15.7 Monitoring of Penalties

This business package describes the monitoring of the penalties computed by T2S for failing settlement instructions.

Overview

You can search for penalties computed by T2S, view the individual details of a penalty, modify existing penalties, view the list of penalties related to a settlement instruction and check the monthly net amounts of the penalties computed for the business days of a previous month.

To monitor penalties, the following business scenarios are available:

Business Scenarios

* View the individual penalty details
* Modification of existing penalties
* View list of penalties
* View the monthly net amount of penalties

## **3.15.7.1 View the Individual Penalty Details**

This business scenario describes how to retrieve the details of a penalty associated to a settlement instruction.

Context of Usage

Once a penalty is computed for a given settlement instruction it might be necessary for you to retrieve its details.

This function will not be available either during the Maintenance Window or during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

This business scenario is only available for CSD authorized users and T2S Operator user.

To carry out this business scenario, you need the following privileges:

Privileges

* Penalty Query Privilege
* Settlement Instruction Audit Trail Query

Further information on screens involved can be found in the screen reference part:

Reference

* *Penalty* – *search/list* [screen](#_Ref04B1B34E5702A94AA81AFAE1EC9D1714)
* *Penalty* – *details* screen
* *Settlement instruction* – *details* screen
* Go to the *Penalty* – *search/list* screen:   
  Securities >> Settlement >> Daily Penalties

Instructions

* Enter a valid combination of search criteria. For this, you can either choose:

To perform the query with a reference. For this you should specify at least one or a valid combination of the search criteria.

This query cannot use the Additional Search Criteria for Penalty Query by ISIN Code Criteria, by T2S Party Criteria and System Entity Criteria.

This query cannot be combined with any other query.

To perform the query by ISIN Code Criteria and/or by T2S Party Criteria.

These two queries can be combined or used separately.

If combined together, the parameters will be combined through AND logic, and the minimum search criteria of at least one of the two queries shall be respected.

At least the minimum search criteria shall be specified. Additional search criteria can be used to limit the query results.

To perform a System Entity Criteria query. For this you should at least enter the minimum search criteria.

Additional search criteria can be used to limit the query results.

This query cannot be combined with any other query.

* Click on the *search* button.
* If the search retrieves more than one penalty a list containing the search results is displayed on the screen*.*
* If the search retrieves only one penalty, the *penalty* – *details* screen is displayed directly.
  + - You have viewed the individual penalty details.

|  |  |
| --- | --- |
| **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative** |

1. Select the penalty for which you want to view the details by clicking on the entry in the list.
2. Click on the details button.
   * + - The *penalty – details* screen is displayed.
     + You have viewed the individual penalty details.

|  |  |
| --- | --- |
| **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative** |

1. In the Settlement Instruction – details screen >> Click on the associated penalties button.
   * If more than one penalty is retrieved by T2S, the *penalty – search/list* screen will be displayed.
   * If only one penalty is retrieved by T2S, the *penalty – details* screen will be displayed.
     + You have viewed the individual penalty details.

|  |  |  |
| --- | --- | --- |
|  | **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative**  To set all fields to default value and blank out all optional fields, click on the *reset* button. |

## **3.15.7.2 Modification of existing penalties**

This business scenario describes how to remove, re-include, re-allocate or switch an existing penalty computed for a settlement instruction.

Context of Usage

CSDs and T2S Operator will be able to request the removal of a penalty only when the penalty was imposed to one of its participants or to itself. To cater for mistakes in the removal of penalties, T2S allows CSDs and T2S Operator to re-include a penalty that the CSD has previously removed.

Also, when an already matched settlement instruction is sent late to T2S, CSDs and T2S Operator are able to re-allocate the penalty from the Instructing Party, initially assigned as failing and non-failing party, to the delivering party and the receiving party of the instruction.

Finally, if T2S calculates and assigns the penalty to a party which, due to external conditions outside T2S, should not be the party penalised but entitled to receive the penalty, CSDs and T2S Operator will be able to switch the failing and non-failing party of the penalty.

You may remove, re-include, re-allocate or switch existing penalties.

These functionalities are only available during the appeal period of the penalty. Additionally:

* + If the status of the penalty is not ‘Active’, the remove function will not be available.
  + If the status of the penalty is not ‘Removed’, the re-include function will not be available.
  + If either the status of the penalty is not ‘Active’, or the penalty is a SEFP, or if it is a LMFP but the underlying instruction was not sent as already matched to T2S, or the LMFP has already been re-allocated before, the re-allocate function will not be available.
  + If the status of the penalty is not ‘Active’, the switch function will not be available.

This business scenario is only available for CSD authorized users and T2S Operator user.

To carry out this business scenario, you need the following privileges:

Privileges

* Penalty Query Privilege
* Modification of Penalties Privilege

Further information on screens involved can be found in the screen reference part:

Reference

* *Penalty* – *details* screen
* *Penalty removal* screen
* *Penalty re-inclusion* screen
* *Penalty re-allocacion* screen
* *Penalty switch* screen
* Go to the *Penalty* – *search/list* screen:   
  Securities >> Settlement >> Daily Penalties

Instructions

* Enter a valid combination of search criteria. For this, you can either choose:

To perform the query with a reference. For this you should specify at least one or a valid combination of the search criteria.

This query cannot use the Additional Search Criteria for Penalty Query by ISIN Code Criteria, by T2S Party Criteria and System Entity Criteria.

This query cannot be combined with any other query.

To perform the query by ISIN Code Criteria and/or by T2S Party Criteria.

These two queries can be combined or used separately.

If combined together, the parameters will be combined through AND logic, and the minimum search criteria of at least one of the two queries shall be respected.

At least the minimum search criteria shall be specified. Additional search criteria can be used to limit the query results.

To perform a System Entity Criteria query. For this you should at least enter the minimum search criteria.

Additional search criteria can be used to limit the query results.

This query cannot be combined with any other query.

* Click on the *search* button.
* If the search retrieves more than one penalty a list containing the search results is displayed on the screen*.*
* If the search retrieves only one penalty, the *penalty* – *details* screen is displayed directly.

|  |  |
| --- | --- |
| **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative** |

1. Select the penalty for which you want to view the details by clicking on the entry in the list.
2. Click on the details button.
   * + - The *penalty – details* screen is displayed.
3. To remove a penalty:
   * + - Click on the “Remove” button. This function will not be available if the status of the penalty is not ‘Active’.
       - Penalty removal screen will pop up with the relevant information to create a Removal Request based on the Penalty of the screen.
       - Select the reason code, insert the Description text if the reason selected is OTHR, and click on the Submit button.
     + You have removed the penalty.
4. To re-include a penalty:
   * + - Click on the “Re-include” button. This function will not be available if the status of the penalty is not ‘Removed’.
       - A confirmation prompt will pop-up. Hence, the action is triggered (i.e. the Re-inclusion Request is sent) and the Penalty - details screen is displayed again updated (i.e. Penalty with new status ACTV, (Active), new Reason Code UPDT (Updated) and description (if applies), the penalty amount and Calculation details before the penalty was removed and the To be recalculated flag set to YES) if the Re-inclusion Request is confirmed and executed (the action was triggered in Two-eyes).
       - Click on the Yes button.
     + You have re-included the penalty.
5. To re-allocate a penalty:
   * + - Click on the “Re-allocate” button. This function will not be available if either the status of the penalty is not ‘Active’, if the penalty is a SEFP or a LMFP but the underlying instruction was not sent as already matched to T2S, or if the LMFP has already been re-allocated before.
       - Penalty re-allocation screen will pop-up with the relevant information to create a Re-allocation Request based on the Penalty of the screen.
       - Select the New failing party and, only in case the two BIC’s retrieved for the New failing Party BIC are the same, additionally select the T2S Reference of the Failing Settlement Instruction. Finally, click on the Submit button.
     + You have re-allocated the penalty.
6. To switch a penalty:
   * + - Click on the “Switch” button. This function will not be available if the status of the penalty is not ‘Active’.
       - Penalty switch screen will pop-up with the relevant information to create a Switch Request based on the Penalty of the screen.
       - Insert the Description text and click on the Submit button.
     + You have switched the penalty.

|  |  |
| --- | --- |
| **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative** |

1. In the Settlement Instruction – details screen >> Click on the *associated penalties* button.
   * If more than one penalty is retrieved by T2S, the *penalty – search/list* screen will be displayed.
   * If only one penalty is retrieved by T2S, the *penalty – details* screen will be displayed.
2. To remove a penalty:
   * + - Click on the “Remove” button. This function will not be available if the status of the penalty is not ‘Active’.
       - Penalty removal screen will pop up with the relevant information to create a Removal Request based on the Penalty of the screen.
       - Select the reason code, insert the Description text if reason selected is OTHR, and click on the Submit button.
     + You have removed the penalty.
3. To re-include a penalty:
   * + - Click on the “Re-include” button. This function will not be available if the status of the penalty is not ‘Removed’.
       - A confirmation prompt will pop-up. Hence, the action is triggered (i.e. the Re-inclusion Request is sent) and the Penalty - details screen is displayed again updated (i.e. Penalty with new status ACTV, (Active), new Reason Code UPDT (Updated) and description (if applies), the penalty amount and Calculation details before the penalty was removed and the flag To be recalculated set to YES) if the Re-inclusion Request is confirmed and executed (the action was triggered in Two-eyes).
       - Click on the Yes button.
     + You have re-included the penalty.
4. To re-allocate a penalty:
   * + - Click on the “Re-allocate” button. This function will not be available if either the status of the penalty is not ‘Active’, if the penalty is a SEFP or a LMFP but the underlying instruction was not sent as already matched to T2S, or if the LMFP has been re-allocated before.
       - Penalty re-allocation screen will pop-up with the relevant information to create a Re-allocation Request based on the Penalty of the screen.
       - Select the New failing party and only in case the two BIC’s retrieved for the New failing Party BIC are the same, additionally select the T2S Reference of Failing Settlement Instruction. Finally, click on the Submit button.
     + You have re-allocated the penalty.
5. To switch a penalty:
   * + - Click on the “Switch” button. This function will not be available if the status of the penalty is not ‘Active’.
       - Penalty switch screen will pop-up with the relevant information to create a Switch Request based on the Penalty of the screen.
       - Insert the Description text and click on the Submit button.
     + You have switched the penalty.

## **3.15.7.3 View List of Penalties**

This business scenario describes how to retrieve the list of penalties associated to a settlement instruction.

Context of Usage

Once a given settlement instruction is subject to the calculation of penalties it might be necessary for you to retrieve them.

This function will not be available either during the Maintenance Window or during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

This business scenario is only available for CSD authorized users and T2S Operator user.

To carry out this business scenario, you need the following privileges:

Privileges

* Penalty Query Privilege
* Settlement Instruction Audit Trail Query

Further information on screens involved can be found in the screen reference part:

Reference

* *Penalty* – *search/list* [screen](#_Ref04B1B34E5702A94AA81AFAE1EC9D1714)
* *Settlement instruction* – *details* screen
* Go to the *Penalty* – *search/list* screen:   
  Securities >> Settlement >> Daily Penalties

Instructions

* Enter a valid combination of search criteria. For this, you can either choose:

To perform the query with a reference. For this you should specify at least one or a valid combination of the search criteria.

This query cannot use the Additional Search Criteria for Penalty Query by ISIN Code Criteria, by T2S Party Criteria and System Entity Criteria.

This query cannot be combined with any other query.

To perform the query by ISIN Code Criteria and/or by T2S Party Criteria.

These two queries can be combined or used separately.

If combined together, the parameters will be combined through AND logic, and the minimum search criteria of at least one of the two queries shall be respected.

At least the minimum search criteria shall be specified. Additional search criteria can be used to limit the query results.

To perform a System Entity Criteria query. For this you should at least enter the minimum search criteria.

Additional search criteria can be used to limit the query results.

This query cannot be combined with any other query.

* Click on the *search* button.
* If the search retrieves more than one penalty a list containing the search results is displayed on the screen*.*
  + - You have viewed the list of penalties.
* If the search retrieves only one penalty, the *penalty* – *details* screen is displayed directly.

|  |  |
| --- | --- |
| **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative** |

1. In the Settlement Instruction – details screen >> Click on the associated penalties button.
   * If more than one penalty is retrieved by T2S, the *penalty – search/list* screen will be displayed.
     + You have viewed the list of penalties.
   * If only one penalty is retrieved by T2S, the *penalty – details* screen will be displayed.

|  |  |  |
| --- | --- | --- |
|  | **C:\Users\z3504ek\Desktop\Images/SafetyIconnote.wmf** | **Alternative**  To set all fields to default value and blank out all optional fields, click on the *reset* button. |

## **3.15.7.4 View monthly aggregated net amounts of penalties**

This business scenario describes how to retrieve the monthly aggregated net amounts of the penalties computed by T2S for the business days of a previous month, for a given T2S Party and counterparty(ies) and per relevant currency.

Context of Usage

Once the appeal period of the penalties of a given month has ended, you may need to retrieve the monthly net amounts for all the penalties computed by T2S to ease the penalty collection and distribution process.

This amount shall provide, per currency and party, the bilateral net amounts against each of the counterparties of the penalties computed, and will be equal to:

* The sum of all penalties of the relevant/previous month in the relevant currency that this party is entitled to receive (reported as credit) from the same counterparty (i.e. to be paid by this counterparty);

Minus

* The sum of all penalties of the relevant/previous month in the relevant currency, that were imposed to this party (reported as debit), and to be paid to a given counterparty.

The monthly net amounts of a particular month will be available only once T2S has produced the Monthly Aggregated Amounts report of that month.

Only the monthly net amounts for the past 3 months will be available.

This function will not be available either during the Maintenance Window or during the processing of penalties i.e. between the Events “PMDD” (Penalty Mechanism- Deadline for provision of Data) and “PMRR” (Penalty Mechanism- Restart GUI and Restart processing penalty modification requests).

This business scenario is only available for CSD authorized users and T2S Operator user.

To carry out this business scenario, you need the following privileges:

Privileges

* Penalty Query Privilege

Further information on screens involved can be found in the screen reference part:

Reference

* *Monthly Net Penalty Amounts* – *search/list* [screen](#_Ref04B1B34E5702A94AA81AFAE1EC9D1714)
* Go to the *Penalty* – *search/list* screen:   
  Securities >> Settlement >> Monthly Penalties

Instructions

* Enter at least the minimum search criteria.

Depending on the search criteria specified, one or more results can be displayed (i.e. depending on the currency or on the counterparty).

* Click on the *search* button.
* If the search retrieves more than one monthly net amount, a list containing the search results is displayed on the screen*.*
* If the search retrieves only one monthly net amount, it will be displayed in the same format used by the list screen.
  + - You have viewed the monthly net amount.

## **6.3 List of privileges**

### 6.3.2 Privileges for GUI screens

#### Securities Subject to Cash Penalties – Search/List Screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Securities Subject to Cash Penalties Query | SPQ\_SecuritiesSubjecttoCashPenaltiesQuery | System | n/a | n/a |
| Delete Securities Subject to Cash Penalties | SPD\_DeleteSecuritiesSubjecttoCashPenalties | System | n/a | n/a |

#### Securities subject to cash penalties – New/edit screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Create Securities Subject to Cash Penalties | SPD\_CreateSecuritiesSubjecttoCashPe | System | n/a | n/a |
| Update Securities Subject to Cash Penalties | SPD\_UpdateSecuritiesSubjecttoCashPe | System | n/a | n/a |

#### Security penalty rate – Search/List screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Security Penalty Rate Query | SPQ\_SecurityPenaltyRateQuery | System | n/a | n/a |

#### Cash discount penalty rate – Search/list screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Cash Discount Penalty Rate Query | SPQ\_CashDiscountPenaltyRateQuery | System | n/a | n/a |

#### Euro foreign exchange reference rate – Search/list screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Euro Foreign Exchange Rate Query | SPQ\_EuroForeignExchangeRateQuery | System | n/a | n/a |
| Delete Euro Foreign Exchange Rate | SPD\_DeleteEuroForeignExchangeRate | System | n/a | n/a |

#### Euro foreign exchange reference rate – New/edit screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Create Euro Foreign Exchange Rate | SPD\_CreateEuroForeignExchangeRate | System | n/a | n/a |
| Update Euro Foreign Exchange Rate | SPD\_UpdateEuroForeignExchangeRate | System | n/a | n/a |

#### Daily price – Search/list screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Daily Price Query | SPQ\_DailyPriceQuery | System | n/a | n/a |
| Delete Daily Price | SPD\_DeleteDailyPrice | System | n/a | n/a |

#### Daily price – New/edit screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| Create Daily Price | SPD\_CreateDailyPrice | System | n/a | n/a |
| Update Daily Price | SPD\_UpdateDailyPrice | System | n/a | n/a |

#### SME Growth Market – Search/list screen

| Privilege | Privilege Code | Privilege Type | Object Types | Screen Criteria |
| --- | --- | --- | --- | --- |
| SME Growth Market Query | SPQ\_SMEGrowthMarketQuery | System | n/a | n/a |

# 6.4.2.132 Penalty – Details Screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| PMMO010 | ❙ Re-include | Only failing CSD can request to modify a penalty | Only the Failing CSD can request to modify a Penalty |
| PMMO016 | ❙ Re-include | The removal, re-inclusion or switch does not refer to the individual penalty identification of the failing party | The removal, re-inclusion or switch must refer to the individual penalty identification of the failing party |
| PMMO031 | ❙ Re-include | It is not possible to re-include a Penalty that is not removed | The penalty provided in the re-inclusion request must have status Removed |
| PMMO032 | ❙ Re-include | It is not possible to re-include a Penalty that was removed because of a Reallocation | The penalty provided in the re-inclusion request cannot be re-included if it has been removed because of a Reallocation |

# 6.4.2.133 Penalty Re-allocation Screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| PMMO008 | ❙ Submit | The Request Type is ‘RALO’ and the requestor CSD is not the same as the CSD of the LMFP (CSD of the Instructing Party of the underlying instruction) | The request type is ‘RALO’ and the requestor CSD is not the same as the CSD of the Instructing Party of the underlying instruction |
| PMMO021 | ❙ New Failing Party BIC  ❙ Submit | The new failing Party is neither the delivering nor the receiving party of the underlying Settlement Instruction that was sent already matched | The new failing Party must be either the delivering or the receiving party of the underlying Settlement Instruction that was sent already matched |
| PMMO023 | ❙ New Failing Party BIC ❙ Submit | In case the New failing Party BIC corresponds to the delivering party of the underlying Settlement Instruction, the New non-failing Party BIC must correspond to the receiving party, and viceversa | In case the New failing Party BIC corresponds to the delivering party of the underlying Settlement Instruction, the New non-failing Party BIC must correspond to the receiving party, and vice versa |
| PMMO025 | ❙ T2S reference of the Failing Settlement Instruction  ❙ Submit | The 'T2S reference of the failed Settlement Instruction' is neither the delivering nor the receiving Settlement Instruction created in T2S from the already matched | The 'T2S reference of the failed Settlement Instruction' must be either the delivering or the receiving Settlement Instruction created in T2S |
| PMMO033 | ❙ Submit | It is not possible to reallocate a Penalty that is not active | The penalty provided in the reallocation request must have status Active |
| PMMO034 | ❙ Submit | It is not possible to reallocate a Penalty that is not a LMFP | The type of the penalty provided in the reallocation request must be LMFP |
| PMMO035 | ❙ Submit | It is not possible to reallocate a Penalty already reallocated before | The penalty provided in the reallocation request cannot have been Reallocated before |
| PMMO037 | ❙ Submit | The underlying Settlement Instruction of the Penalty was not sent as already matched to T2S | The underlying Settlement Instruction of the penalty provided in the reallocation request must be an instruction sent as already matched to T2S |

# 6.4.2.134 Penalty Removal Screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| PMMO010 | ❙ Submit | Only failing CSD can request to modify a penalty | Only the Failing CSD can request to modify a Penalty |
| PMMO016 | ❙ Submit | The removal, re-inclusion or switch does not refer to the individual penalty identification of the failing party | The removal, re-inclusion or switch must refer to the individual penalty identification of the failing party |
| PMMO030 | ❙ Submit | It is not possible to remove a Penalty that is not active | The penalty provided in the removal request must have status Active |

# 6.4.2.135 Penalty Switch Screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| PMMO010 | ❙ Submit | Only failing CSD can request to modify a penalty | Only the Failing CSD can request to modify a Penalty |
| PMMO016 | ❙ Submit | The removal, re-inclusion or switch does not refer to the individual penalty identification of the failing party | The removal, re-inclusion or switch must refer to the individual penalty identification of the failing party |
| PMMO036 | ❙ Submit | It is not possible to switch a Penalty that is not active | The penalty provided in the switch request must have status Active |

# 6.4.2.136 Securities Subject to Cash Penalties – Search/List Screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSD6001 | ❙ Delete button❙ Restore button | Requestor not allowed | Securities Subject to Cash Penalties can only be deleted/restored by T2S Operator or CSDs.  CSDs can only delete/restore Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security. |
| DSD6002 | ❙ Status field  ❙ Valid From – From field  ❙ Valid From field  ❙ Valid To field  ❙ Delete button | Invalid entity to be deleted | When performing a Securities Subject to Cash Penalties deletion request, it must refer to an existing and active instance with either Valid From later than the current business date or Valid To earlier than the current business date (where the month cannot be the one of the current business date or the previous one). |
| DSD6003 | ❙ Status field  ❙ Valid From – From field  ❙ Valid From field  ❙ Valid To  Field  ❙ Restore button | Invalid entity to be restored | When performing a Securities Subject to Cash Penalties restore request, it must refer to an existing and deleted instance that is past its Valid To or before its Valid From. |
| DSD6004 | ❙ ISIN field  ❙ Restore button | Invalid Security identifier | When performing a Securities Subject to Cash Penalties restore request, the Security Identifier must refer to an existing and active Security. |
| DSD6005 | ❙ Valid From field  ❙ Valid To field  ❙ Restore button | Instance already exists in the same validity period | When performing a Securities Subject to Cash Penalties restore request, no more than one active instance can exist for the same Security over the same validity period. |

# 6.4.2.137 Securities subject to cash penalties – New/edit screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSC6001 | ❙ Submit button | Requestor not allowed | Securities Subject to Cash Penalties can only be created by T2S Operator or CSDs. CSDs can only create Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security. |
| DSC6002 | ❙ Submit button | Invalid Security identifier | When performing a Securities Subject to Cash Penalties creation request, the Security Identifier must refer to an existing and active Security. |
| DSC6003 | ❙ CFI code field  ❙ Liquidity status field  ❙ Submit button | Liquidity can only be input for Shares | When performing a Securities Subject to Cash Penalties creation request, the Liquidity attribute can only be used for Shares, as defined in the ISIN's CFI code. |
| DSC6004 | ❙ Valid To field  ❙ Submit button | Valid To cannot be set to earlier than previous business date or Valid From | When performing a Securities Subject to Cash Penalties creation request, the Valid To must be equal to or greater than the business day preceding the current date and equal to or greater than the Valid From. |
| DSC6005 | ❙ ISIN field  ❙ Valid From field  ❙ Valid To field❙ Submit button | Instance already exists in the same validity period | When performing a Securities Subject to Cash Penalties creation request, no more than one active instance can exist for the same Security over the same validity period. |
| DSU6001 | ❙ Submit button | Requestor not allowed | Securities Subject to Cash Penalties can only be updated by T2S Operator or CSDs. CSDs can only update Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security. |
| DSU6002 | ❙ Submit button | Invalid instance to be updated | When performing a Securities Subject to Cash Penalties update request, it must refer to an existing and active instance. |
| DSU6003 | ❙ Liquidity status field  ❙ Submit button | Liquidity can only be input for Shares. | When performing a Securities Subject to Cash Penalties update request, the Liquidity attribute can only be used for ISINs with financial instrument type = "SHRS". |
| DSU6004 | ❙Valid To field  ❙ Submit button | Valid To cannot be set to earlier than previous business date or Valid From | When performing a Securities Subject to Cash Penalties update request, the Valid To must be equal to or greater than the business day preceding the current date and equal to or greater than the Valid From. |
| DSU6005 | ❙ Valid To field  ❙ Submit button | Past Valid To cannot be updated | When performing a Securities Subject to Cash Penalties update request, the Valid To can be updated only if the current value is equal to or greater than the business day preceding the current business date. |
| DSU6006 | ❙ Valid from field  ❙ Submit button | Instance already exists in the same validity period | When performing a Securities Subject to Cash Penalties update request, no more than one active instance can exist for the same Security over the same validity period. |

# 6.4.2.138 Euro foreign exchange reference rate – Search/list screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSDA001 | ❙Delete button  ❙Restore button | Requestor not allowed | Euro Foreign Exchange Reference Rate can only be deleted/restored by Central Banks. |
| DSDA002 | ❙Status field  ❙Delete button | Invalid instance to be deleted | When performing a Euro Foreign Exchange Reference Rate delete request, it must refer to an existing and active instance. |
| DSDA003 | ❙Status field  ❙Restore button | Invalid instance to be restored | When performing a Euro Foreign Exchange Reference Rate restore request, it must refer to an existing and deleted instance. |
| DSDA004 | ❙Currency field  ❙Restore button | Invalid Currency | When performing a Euro Foreign Exchange Reference Rate restore request, the Currency Code must refer to an existing and active Currency in T2S. |
| DSDA005 | ❙Currency field  ❙Exchange rate date  ❙Restore button | Instance already exists | When performing a Euro Foreign Exchange Reference Rate restore request, there can be no more than one active instance for the same Exchange Rate Date and Currency. |

# 6.4.2.139 Euro foreign exchange reference rate – New/edit screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSCA001 | ❙Submit button | Requestor not allowed | Euro Foreign Exchange Reference Rate can only be created by Central Banks. |
| DSCA002 | ❙Currency Field  ❙Submit button | Invalid Currency | When performing a Euro Foreign Exchange Reference Rate, the Currency Code must refer to an existing and active Currency in T2S. |
| DSCA003 | ❙Currency Field  ❙Exchange rate date field  ❙Submit button | Instance already exists | When performing a Euro Foreign Exchange Reference Rate, there can be no more than one active instance for the same Exchange Rate Date and Currency. |
| DSUA001 | ❙Submit button | Requestor not allowed | Euro Foreign Exchange Reference Rate can only be updated by Central Banks. |
| DSUA002 | ❙Submit button | Instance to be updated not found | When performing a Euro Foreign Exchange Reference Rate update request, it must refer to an existing and active instance. |

# 6.4.2.140 Daily price – Search/list screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSD9001 | ❙Delete button  ❙Restore button | Requestor not allowed | Daily Prices can only be deleted/restored by T2S Operator and CSD.  CSDs can only delete/restore Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME). |
| DSD9002 | ❙Status field  ❙Delete button | Invalid instance to be deleted | When performing a Daily Price delete request, it must refer to an existing and active instance. |
| DSD9003 | ❙Status field  ❙Restore button | Invalid instance to be restored | When performing a Daily Price restore request, it must refer to an existing and deleted instance. |
| DSD9004 | ❙ISIN field  ❙Restore button | Invalid Security | When performing a Daily Price restore request, the Security Identifier must refer to an existing and active Security. |
| DSD9005 | ❙Price date field  ❙Currency code field  ❙Restore button | Invalid Currency Code | When performing a Daily Price restore request, the Currency Code must refer to an existing and active Currency in T2S. |
| DSD9006 | ❙Price date field  ❙Restore button | Instance already exists | When performing a Daily Price restore request, there can be no more than one active instance for the same Security and Price Date. |
| DSD9007 | ❙Restore button | Data not compliant with Security Settlement Type | When performing a Daily Price restore request, the value present for the Price must be compliant with the Securities Settlement Type. |

# 6.4.2.141 Daily price –New/edit screen

| **Reference for error messages** | **Field or Button** | **Error Text** | **Description** |
| --- | --- | --- | --- |
| DSC9001 | ❙Submit button | Requestor not allowed | Daily Prices can only be created by T2S Operator and CSD.  CSDs can only create Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME). |
| DSC9002 | ❙ISIN field  ❙Submit button | Invalid Security | When performing a Daily Price creation request, the Security Identifier must refer to an existing and active Security. |
| DSC9003 | ❙Currency field  ❙Submit button | Invalid Currency Code | When performing a Daily Price creation request, the Currency Code must must refer to an existing and active Currency in T2S. |
| DSC9004 | ❙Price date field  ❙Submit button | Instance already exists | When performing a Daily Price creation request, there can be no more than one active instance for the same Security and Price Date. |
| DSC9005 | ❙Price (as amount) field  ❙Submit button | Invalid number of decimals | When performing a Daily Price creation request, if the Security Identifier refers to a Security with Settlement Type UNIT the number of decimals provided for the Price must be compliant with the specified Currency. |
| DSC9006 | ❙Price (as amount) field  ❙Submit button | Data not compliant with Security Settlement Type | When performing a Daily Price creation request, the value provided for the Price must be compliant with the Securities Settlement Type. |
| DSU9001 | ❙Submit button | Requestor not allowed | Daily Prices can only be updated by T2S Operator and CSD.  CSDs can only update Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME). |
| DSU9002 | ❙Submit button | Invalid instance to be updated | When performing a Daily Price update request, it must refer to an existing and active instance. |
| DSU9003 | ❙Currency field❙Submit button | Invalid Currency Code | When performing a Daily Price update request, the Currency Code must must refer to an existing and active Currency in T2S. |
| DSU9004 | ❙Price (as amount) field❙Submit button | Invalid number of decimals | When performing a Daily Price creation request, if the Daily Price refers to a Security with Settlement Type UNIT the number of decimals provided for the Price must be compliant with the specified Currency. |
| DSU9005 | ❙Price (as amount) field❙Submit button | Data not compliant with Security Settlement Type | When performing a Daily Price update request, the value provided for the Price must be compliant with the Securities Settlement Type. |