

Static Data

This guideline is part of the set of Future Guidelines

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1 Purpose

Below is a description of input and output data in conjunction with T2S master data in VP SECURITIES (VP) and VP LUX, as well as a general description of the functionality concerning T2S accounts.

Static Data management is available in the VP proprietary format and on using vp.ONLINE.

For more information on static data management in vp.ONLINE, see the guide: 'Administration of T2S accounts in vp.ONLINE'.

Available in test environment	9 April 2018
Available in production environment	29 October 2018



2 Securities account master data

2.1 VP SECURITIES (VP)

2.1.1 Open T2S account

The securities account details are reported by the Securities Account Controller.

To open a T2S account, a VP account must first be opened. The opening date of a T2S account must be current date, i.e. it is not possible to open a T2S account with future date. Further, it is not possible to open a T2S account if pending instructions are present on the underlying VP account. If marking a VP account for T2S, and the securities account has a holding, a minor delay between the time when the T2S account is visible in VP and the actual availability for settlement in T2S may be experienced.

The Securities Account Controller can perform this registration using transaction TC20658(v) (create), TR20658(v) (enquire), TU20658(v) (change) or TD20658(v) (close), or by using equivalent solutions in vp.ONLINE.

Any re-opening of a closed T2S account takes place by sending TC20658(v) (create T2S account), or by using the functionality in vp.ONLINE.

The following receipt info is generated for the Securities Account Controller responsible and/or the notifier:

- TI20477(v) Details of master data for the T2S account.

T2S accounts are required to be linked to a DCA; see the '*Dedicated Cash Account (DCA)*' section.

2.1.1.1 VP accounts used for VP Auto-Collateral cannot be marked for T2S

VP accounts that are used for VP Auto-Collateral may not be marked as T2S accounts.

The reason is that it must be ensured that collateral pledged to the Securities Account Controller as security for payment is not removed from the securities account.

2.1.2 T2S Auto-Collateral: Earmarking of T2S account

It is possible to earmark a T2S account so that the entire portfolio in the T2S account at any given time will be earmarked for T2S Auto-Collateral.

The Securities Account Controller can perform this registration using the transaction TC21051(v) (create) or TU21051(v) (change).

The following receipt info is generated to the Securities Account Controller responsible and/or notifier:

- TI20979(v) Details of restriction on the T2S account.

It is possible to enquire concerning the restrictions to which a T2S account is subject. In response to the enquiry, all restrictions, both active and cancelled, are listed.

It must also be noted that there may be several restrictions concerning a T2S account, and these will be listed sequentially.

There are the following types of restrictions:

- EDKK - Earmarking for collateralisation in DKK
- EEUR - Earmarking for collateralisation in EUR
- EXXX - Earmarking for collateralisation, irrespective of currency
- RHBG - The right is registered to the VP account ((Right limiting the right of disposal)
- CLAC – T2S account is closed (CLOseACcount)

See section 2.1 Create T2S account for a description of RHBG, and section 2.4 Close T2S account for a description of CLAC.

2.1.3 Preferred account for CA settlement in T2S

Issuers that are to pay out proceeds in conjunction with a Corporate Action, and all Cash Account Controllers that are to receive payments, must register a required account for Corporate Actions settlement via T2S, called a "Preferred account for CA settlement in T2S".

The preferred account is specified as a T2S account that is 'linked' to the Dedicated Cash Account required to be used.

~~Registration must take place via vp.ONLINE, and information must be submitted by a Cash Account Controller for both issuers and Cash Account Controllers.~~

It is the responsibility of the Issuer responsible (via Eforms) and Cash Account controller to inform CSD Service on any new or changes in existing preferred T2S account for CA settlements.

2.2 VP LUX

The securities account details are reported by the Securities Account Controller. Since all settlement in VP LUX takes place in EUR and is settled in T2S, all VP LUX accounts are marked as T2S accounts.

2.3 Dedicated Cash Account (DCA):

T2S accounts (opened in either VP or VP LUX) are required to be linked to a Dedicated Cash Account (DCA).

To open a DCA, please contact the central bank in question.

When the DCA is opened, VP registers the DCA to the T2S account(s) on behalf of and as specified by the Securities Account Controller.

For T2S accounts to be used for DvP trading there must be a DCA for each of the currencies for which DvP settlement is required, i.e.

- one for currency = DKK, and
- one for currency = EUR.

There may be only one default DCA per currency.

It is possible to have several DCAs connected to the same T2S account.

An example might be: 1 (default) DCA for trades in DKK and 1 (default) DCA for trades in EUR, and an additional 1 DCA for EUR trades (where DCA is **NOT** Default).

Please contact VP's CSD Services to link a DCA to a T2S account.

The following receipt info is generated for the Securities Account Controller responsible and/or the notifier:

- TI20456(v) Details of whether the DCA is linked to a T2S account.



3 Function descriptions

3.1 Create T2S account - TC20658(v)

3.1.1 Objective:

The transaction is used to create a T2S account. Creation of a T2S account requires a VP account to exist.

The transaction can also be used to REstore a T2S account that has previously been closed.

T2S accounts cannot be cancelled under T2S auspices. They are closed by adding a restriction (CLAC) to indicate that the T2S account may not be used. If this restriction is cancelled, the T2S account can be used again.

3.1.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.1.3 VP standard system:

A T2S account is created in vp.ONLINE.

Submission of EDI transactions is also possible on creating a T2S account.

Restore:

If EDI is used on restoring a T2S account, the TC20658(v) trans must be used.

A T2S account may be closed in two ways.

This can be seen in the "Status" field, which may be:

- Closed
- Closed (Right)

Status=Closed

If a T2S account has the "Closed" status, the T2S account can be restored by submitting a new Create T2S account (TC20658(V)). This must be completed as shown below under the 'Data fields' section. When this transaction is submitted, VP ensures that the attached restriction (CLAC) is cancelled, and the T2S account may then be used again.

Status=Closed (Right)

On the establishment of a right concerning a VP account (see the "Rights Holder" section of the system guide under the 01VP ACCOUNT section), several actions take place in relation to T2S:

- If the VP account has a related T2S account, this is inactivated. This takes place by VP automatically sending a restriction to T2S (RHBG), which means that the T2S account cannot be used.
- VP then sends the request to T2S, which ensures the automatic transfer of any holdings on the T2S account back to the VP account.
- When this recovery has taken place from T2S, VP will send a close transaction for the T2S account to T2S. In T2S, the T2S account is closed by attaching a restriction (CLAC).

The T2S account then has the closed status in T2S. This can then be REstored by submitting a new Create T2S account (TC20658(V)), as described above under the "Status=Closed" section.

3.1.4 Administration in VP:

It is validated:

- That the notifier has rights to perform the transaction;



- That the Securities Account Controller is a T2S participant or has specified 'account owner' for the T2S account by specifying a cd-ident which is a T2S participant;
- That the Securities Account Controller/account owner has a current and valid BIC code; and
- That the stated VP account exists; together with
- and various data validations.

3.1.5 *Output data:*

Screen response:

An immediate response is given via the screen, if vp.ONLINE is used.

EDI response:

The output data structure on an ok response is identical with the input data structure.

Sending info to the Securities Account Controller:

- Info TI20477(v) - details of master data for the T2S account - is generated.

Output data is sent to the Securities Account Controller responsible and any notifier, if this is not identical with the Securities Account Controller.

3.1.6 *DATA FIELDS on use of EDI transaction.*

02 ACCOUNT NUMBER	O
02 PARTICIPANT IDENTIFICATION	O
02 UPDATE TIME	/
02 IDENTIFICATION	/
02 OPENING DATE	O
02 HOLD INDICATOR	/
02 OWNER-ACCOUNT-REFERENCE	F **)
02 CODE-FOR-TRANSFER	O
02 IDENTIFICATION NOTIFIER	O
02 UPDATE-USER-ID	F
02 RELATED-PARTICIPANT-ID	/
02 SENDER-REFERENCE	F *)
02 T2S-ACCOUNT-TYPE	O
02 STATUS	/

O = obligatory, F = voluntary, / = must not be completed

*) If a voluntary field with a default value has not been completed, this default value will be inserted on receipt in VP, cf. Technical Guide, Section 7.

If this has not been completed in the EDI and it does not have a default value, VP will build up a value for the field.

**) The OWNER-ACCOUNT-REFERENCE field

The field states who the real owner of the T2S account must be in T2S.



The real owner of the T2S account is the CD-ident that stands as 'Traded for' in the settlement instruction. This means that the notifier of the trade may e.g. be a bank, while the customer traded for is a remote participant. This CD-ident must be known by VP and have an attached T2S role, whereby the attachment of a T2S role requires a BIC-11 code.

This OWNER-ACCOUNT-REFERENCE must only be stated if the T2S account is to be created under the actual owner (of the VP account) in T2S; otherwise the field must be blank and the T2S account will be created automatically in T2S under the Securities Account Controller responsible.

Note that it is now permitted for an Securities Account Controller **that is not on T2S** to perform the function marking VP accounts as T2S accounts. As this Securities Account Controller does not itself have a connected T2S role, it is a requirement that the OWNER-ACCOUNT-REFERENCE field is completed with a CD-ident, and that this CD-ident does have the active T2S role connected.

The information can only be specified during the creation of a T2S account.

If the ownership in T2S is to be changed, CSD Services must be contacted for assistance.

3.2 Enquiry concerning the T2S account - TR20658(v)

3.2.1 Objective:

To make enquiries concerning a participant's T2S account.

3.2.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.2.3 VP standard system:

An enquiry concerning a participant's T2S account is made in vp.ONLINE.

Submission of EDI transactions is also possible for enquiries.

3.2.4 Administration in VP:

It is validated:

- That the notifier has rights to perform the transaction;
- That the Securities Account Controller has rights to make enquiries concerning the T2S account; and
- That the stated T2S account exists.

3.2.5 Output data:

Screen response:

An immediate response is given via the screen, if vp.ONLINE is used.

EDI response:

The output data structure on an ok response is identical with the input data structure.

Sending info to the Securities Account Controller:

None.

3.2.6 DATA FIELDS on use of EDI transaction.

02 ACCOUNT NUMBER	O *)
02 PARTICIPANT IDENTIFICATION	O *)
02 UPDATE TIME	/
02 IDENTIFICATION	O *)



02 OPENING DATE	/
02 HOLD INDICATOR	/
02 OWNER-ACCOUNT-REFERENCE	/
02 CODE-FOR-TRANSFER	/
02 IDENTIFICATION NOTIFIER	O
02 UPDATE-USER-ID	F
02 RELATED-PARTICIPANT-ID	/
02 SENDER-REFERENCE	F
02 T2S-ACCOUNT-TYPE	/
02 STATUS	/

O = obligatory, F = voluntary, / = must not be completed

*) To make enquiries concerning an existing T2S account, the TR structure can be completed in three ways:

- 1) The combination ACCOUNT-NUMBER and PARTICIPANT-IDENTIFICATION is completed;
- 2) The IDENTIFICATION field is completed; or
- 3) All 3 fields (ACCOUNT-NUMBER, PARTICIPANT-IDENTIFICATION and IDENTIFICATION) are completed.

3.3 Change of T2S account - TU20658(v)

3.3.1 Objective:

The transaction is used to change the information for an existing T2S account.

3.3.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.3.3 VP standard system:

Changes to a T2S account are made in vp.ONLINE.

Submission of EDI transactions is also possible on changing a T2S account.

3.3.4 Administration in VP:

It is validated:

- That the notifier has rights to perform the transaction;
- that the Securities Account Controller is a T2S participant or has specified 'account owner' for the T2S account by specifying a cd-ident which is a T2S participant;
- That the Securities Account Controller/account owner has a current and valid BIC code; and
- that the stated T2S account exists.

3.3.5 Output data:

Screen response:

An immediate response is given via the screen, if vp.ONLINE is used.

EDI response:

The output data structure on an ok response is identical with the input data structure.



Sending info to the Securities Account Controller:

Info TI20477(v) - details of master data for the T2S account - is generated.

Output data is sent to the Securities Account Controller responsible and any notifier, if this is not identical with the Securities Account Controller.

3.3.6 DATA FIELDS on use of EDI transaction.

02 ACCOUNT NUMBER	O *)
02 PARTICIPANT IDENTIFICATION	O *)
02 UPDATE TIME	/
02 IDENTIFICATION	O *)
02 OPENING DATE	/
02 HOLD INDICATOR	/
02 OWNER-ACCOUNT-REFERENCE	/ **)
02 CODE-FOR-TRANSFER	F
02 IDENTIFICATION NOTIFIER	O
02 UPDATE-USER-ID	F
02 RELATED-PARTICIPANT-ID	/
02 SENDER-REFERENCE	F
02 T2S-ACCOUNT-TYPE	/
02 STATUS	/

O = obligatory, F = voluntary, / = must not be completed

*) To be able to change an existing T2S account, the TU structure can be completed in three ways:

- 1) The combination ACCOUNT-NUMBER and PARTICIPANT-IDENTIFICATION is completed; or
- 2) The IDENTIFICATION field is completed; or
- 3) All 3 fields (ACCOUNT-NUMBER, PARTICIPANT-IDENTIFICATION and IDENTIFICATION) are completed.

**) The information can only be stated during the creation of a T2S account.

If the ownership is to be changed, CSD Services must be contacted for assistance.

3.4 Close T2S account - TD20658(v)

3.4.1 Objective:

The transaction is used when an existing T2S account is to be closed.

It has been decided for business reasons that T2S accounts in T2S are not physically deleted. T2S accounts that are no longer used are closed in T2S with a restriction (CLAC).

If closure is later to be undone, the T2S account can be REstored by cancelling the restriction on the T2S account. This takes place in practice by again submitting a TC-trans. See the description below and also the description under the "Create T2S account – TC20658(v)" section.



3.4.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.4.3 VP standard system:

Changes to a T2S account are made in vp.ONLINE.

Submission of EDI transactions is also possible on changing a T2S account.

3.4.4 Administration in VP:

It is validated:

- That the notifier has rights to perform the transaction;
- that the Securities Account Controller is a T2S participant or has specified 'account owner' for the T2S account by specifying a cd-ident which is a T2S participant;
- That the Securities Account Controller/account owner has a current and valid BIC code; and
- That the stated T2S account exists.

3.4.5 Output data:

Screen response:

An immediate response is given via the screen, if vp.ONLINE is used.

EDI response:

The output data structure on an ok response is identical with the input data structure.

Sending info to the Securities Account Controller:

Info TI20477(v) - details of master data for the T2S account - is generated.

Output data is sent to the Securities Account Controller responsible and any notifier, if this is not identical with the Securities Account Controller.

3.4.6 DATA FIELDS on use of EDI transaction.

02 ACCOUNT NUMBER	O *)
02 PARTICIPANT IDENTIFICATION	O *)
02 UPDATE TIME	/
02 IDENTIFICATION	O *)
02 OPENING DATE	/
02 HOLD INDICATOR	/
02 OWNER-ACCOUNT-REFERENCE	/
02 CODE-FOR-TRANSFER	/
02 IDENTIFICATION NOTIFIER	O
02 UPDATE-USER-ID	F
02 RELATED-PARTICIPANT-ID	/
02 SENDER-REFERENCE	F
02 T2S-ACCOUNT-TYPE	/
02 STATUS	/



O = obligatory, F = voluntary, / = must not be completed

*) To be able to close an existing T2S account, the TD structure can be completed in three ways:

1. The combination ACCOUNT-NUMBER and PARTICIPANT-IDENTIFICATION is completed; or
2. The IDENTIFICATION field is completed; or
3. All 3 fields (ACCOUNT-NUMBER, PARTICIPANT-IDENTIFICATION and IDENTIFICATION) are completed.

3.5 Create T2S Account Restriction TC21051(v)

3.5.1 Purpose:

The transaction is used to create a restriction (e.g. earmarking) for a T2S account. The creation of restrictions requires the T2S account to be created and active.

3.5.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.5.3 VP standard system:

Specification of restriction on the T2S account takes place in vp.ONLINE.

Submission of EDI transactions is also possible on creating a restriction on a T2S account.

3.5.4 Processing in VP:

It is controlled:

- That the notifier has the right to perform the transaction;
- That the specified T2S account exists and is active;
- That the specified type of restriction is valid; and
- That the specified data is also valid in relation to T2S.

3.5.5 Output data:

Screen response:

An immediate response is given via the screen if vp.ONLINE is used.

EDI response:

The output data structure on an OK response is identical with the structure for input data.

Sending info to Securities Account Controller:

Info TI20979(v) is created – Details of the restriction on the T2S account.

Output data is sent to the Securities Account Controller responsible, and any notifier, if this is not identical with Securities Account Controller.

3.5.6 DATA FIELDS on use of EDI transaction.

02 IDENTIFICATION	O
02 RESTRICTION-TYPE	O
02 USE-FROM-DATE	O
02 USE-UNTIL-DATE	F
02 SENDER-REFERENCE	F



02 IDENTIFICATION-NOTIFIER (KI)	F
02 UPDATE-USER-ID	F *)
02 UPDATE TIME	/

O = obligatory, F = voluntary, / = must not be completed

*) If a voluntary field with a default value has not been completed, this default value will be inserted on receipt in VP, cf. Technical Guide, Section 7.

If this has not been completed in the EDI and it does not have a default value, VP will build up a value for the field.

3.6 Change of T2S Account Restriction TU21051(v)

3.6.1 Purpose:

The transaction is used to cancel/close an applied restriction. This takes place by setting a close/expiry date for a restriction already created.

3.6.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.6.3 VP standard system:

Specification that an already active restriction on a T2S account must be cancelled/closed is made in vp.ONLINE.

Submission of EDI transactions is also possible on the cancellation/closure of a restriction on a T2S account.

3.6.4 Processing in VP:

It is controlled:

- That the notifier has the right to perform the transaction;
- That the specified T2S account exists and is active;
- That the specified type of restriction with the specified opening date exists; and
- That the date of cancellation/closure is also valid in relation to T2S.

3.6.5 Output data:

Screen response:

An immediate response is given via the screen if vp.ONLINE is used.

EDI response:

The output data structure on an OK response is identical with the structure for input data.

Sending info to Securities Account Controller:

- Info TI20979(v) is created – Details of the restriction on the T2S account.

Output data is sent to the Securities Account Controller responsible, and any notifier, if this is not identical with Securities Account Controller.

3.6.6 DATA FIELDS on use of EDI transaction.

02 IDENTIFICATION	O
02 RESTRICTION-TYPE	O
02 USE-FROM-DATE	O
02 USE-UNTIL-DATE	O



02 SENDER-REFERENCE	F
02 IDENTIFICATION-NOTIFIER (KI)	F
02 UPDATE-USER-ID	F *)
02 UPDATE-TIME	/

O = obligatory, F = voluntary, / = must not be completed

*) If a voluntary field with a default value has not been completed, this default value will be inserted on receipt in VP, cf. Technical Guide, Section 7.

If this has not been completed in the EDI and it does not have a default value, VP will build up a value for the field.

3.7 Enquiry concerning T2S Account Restrictions TR21052(v)

3.7.1 Purpose:

To enquire which restrictions apply to a T2S account. There can be several results in response to this enquiry, since several restrictions may be applied to one T2S account.

3.7.2 Reporting:

The transaction is available to the participant's Securities Account Controller.

3.7.3 VP standard system:

Enquiry concerning restrictions to a T2S account is made in vp.ONLINE.

Submission of the EDI transaction is also possible on enquiry.

Processing in VP:

It is controlled:

- That the notifier has the right to perform the transaction;
- That the specified T2S account exists.

3.7.4 Output data:

Screen response:

An immediate response is given via the screen, if vp.ONLINE is used.

EDI response:

Output data structure on an OK response is identical with the input data structure.

As the return response, there may be anything between no restrictions and up to twenty restrictions on a T2S account. This means that the return response will consist of one TI with a list of all of the restrictions applying to a T2S account.

Both active and cancelled restrictions are listed in the return response.

Sending info to Securities Account Controller:

None.

3.7.5 DATA FIELDS on using EDI transaction.

02 IDENTIFICATION	O
(the following is repeated up to 20 times in the return response)	
02 EVENT-CODE	/



Static Data

02 RESTRICTION-TYPE	/
02 USE-FROM-TIME	/
02 USE-UNTIL-TIME	/
02 SENDER-REFERENCE	/
02 IDENTIFICATION-NOTIFIER (KI)	/
02 UPDATE-USER-ID	/
02 UPDATE-TIME	/
(the above is repeated up to 20 times in the return response)	

O = obligatory, F = voluntary, / = must not be completed



4 Input / output data

4.1 Info message structure – input data

PLEASE NOTE: From a technical perspective, VP uses the Danish structures (data fields). The structures have been translated into English solely for understanding purposes. The same data field may have been translated differently in different structures.

4.1.1 TC206981 OMITTED

```
TC206981 Create T2S set-up on VP account
Transaction name           : Create T2S set-up on VP account
Transaction code          : TC206981
Length of input data structure      : 80
Length of output data structure on an ok response : 80

Input data structure:
01 DATA FIELDS
  02 TIME OF UPDATE          PIC 9(20).
  02 SETTLEMENT DATE        PIC 9(8).
  02 ACCOUNT-OWNER TYPE     PIC 9(1).
  02 UPDATE-USER-ID         PIC X(8).
  02 IDENTIFICATION-NOTIFIER PIC X(5).
  02 SENDER-REFERENCE       PIC X(16).
  02 PARTICIPANT-IDENTIFICATION PIC X(5).
  02 ACCOUNT-NUMBER         PIC X(17).

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550
```

4.1.2 TU206981 OMITTED

```
TU206981 Change of T2S set-up on VP account
Transaction name           : Change of T2S set-up on VP account
Transaction code          : TU206981
Length of input data structure      : 80
Length of output data structure on an ok response : 80

Input data structure:
01 DATA FIELDS
  02 TIME OF UPDATE          PIC 9(20).
  02 SETTLEMENT DATE        PIC 9(8).
  02 ACCOUNT-OWNER TYPE     PIC 9(1).
```




```
02 UPDATE-USER-ID          PIC X(8).
02 IDENTIFICATION-NOTIFIER  PIC X(5).
02 SENDER-REFERENCE        PIC X(16).
02 PARTICIPANT-IDENTIFICATION PIC X(5).
02 ACCOUNT-NUMBER          PIC X(17).
```

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550

4.1.3 TR206981 OMITTED

TR206981 Enquiry concerning T2S set-up on VP account

Transaction name : Enquiry concerning T2S set-up on VP account

Transaction code : TR206981

Length of input data structure : 80

Length of output data structure on an ok response : 80

Input data structure:

01 DATA FIELDS

```
02 TIME OF UPDATE          PIC 9(20).
02 SETTLEMENT DATE        PIC 9(8).
02 ACCOUNT-OWNER TYPE     PIC 9(1).
02 UPDATE-USER-ID        PIC X(8).
02 IDENTIFICATION-NOTIFIER PIC X(5).
02 SENDER-REFERENCE      PIC X(16).
02 PARTICIPANT-IDENTIFICATION PIC X(5).
02 ACCOUNT-NUMBER        PIC X(17).
```

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550

4.1.4 206581 Create (restore) T2S account

TC206581 Create (restore) T2S account.

Transaction name : Creation of T2S account.

Transaction code : TC206581

Length of input data structure : 172



```
Length of output data structure on an ok response      : 172

Input data structure:
01 DATA FIELDS
  02 ACCOUNT-NUMBER                PIC X(17).
  02 PARTICIPANT-IDENTIFICATION    PIC X(5).
  02 UPDATE-TIME                   PIC 9(20).
  02 IDENTIFICATION                PIC X(35).
  02 OPENING-DATE                  PIC 9(8).
  02 HOLD-INDICATOR                PIC X(5).
  02 OWNER-ACCOUNT-REFERENCE       PIC X(35).
  02 CODE-FOR-TRANSFER             PIC 9(1).
  02 IDENTIFICATION-NOTIFIER       PIC X(5).
  02 UPDATE-USER-ID                PIC X(8).
  02 RELATED-PARTICIPANT-ID        PIC X(11).
  02 SENDER-REFERENCE              PIC X(16).
  02 T2S-ACCOUNT-TYPE              PIC X(4).
  02 STATUS                         PIC 9(2).

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550
```

4.1.5 TU206581 Change of T2S account

```
TU206581 Change of T2S account
Transaction name          : Change of T2S account
Transaction code          : TU206581
Length of input data structure      : 172
Length of output data structure on an ok response: 172

Input data structure:
01 DATA FIELDS
  02 ACCOUNT-NUMBER                PIC X(17).
  02 PARTICIPANT-IDENTIFICATION    PIC X(5).
  02 UPDATE-TIME                   PIC 9(20).
  02 IDENTIFICATION                PIC X(35).
  02 OPENING-DATE                  PIC 9(8).
  02 HOLD-INDICATOR                PIC X(5).
```



```
02 OWNER-ACCOUNT-REFERENCE    PIC X(35).
02 CODE-FOR-TRANSFER          PIC 9(1).
02 IDENTIFICATION-NOTIFIER     PIC X(5).
02 UPDATE-USER-ID             PIC X(8).
02 RELATED-PARTICIPANT-ID     PIC X(11).
02 SENDER-REFERENCE           PIC X(16).
02 T2S-ACCOUNT-TYPE           PIC X(4).
02 STATUS                      PIC 9(2).
```

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550

4.1.6 TD206581 Close T2S account

TD206581 Close T2S account

Transaction name : Closure of T2S account

Transaction code : TD206581

Length of input data structure : 172

Length of output data structure on an ok response: 172

Input data structure:

01 DATA FIELDS

```
02 ACCOUNT-NUMBER            PIC X(17).
02 PARTICIPANT-IDENTIFICATION PIC X(5).
02 UPDATE-TIME               PIC 9(20).
02 IDENTIFICATION            PIC X(35).
02 OPENING-DATE              PIC 9(8).
02 HOLD-INDICATOR            PIC X(5).
02 OWNER-ACCOUNT-REFERENCE   PIC X(35).
02 CODE-FOR-TRANSFER         PIC 9(1).
02 IDENTIFICATION-NOTIFIER   PIC X(5).
02 UPDATE-USER-ID           PIC X(8).
02 RELATED-PARTICIPANT-ID   PIC X(11).
02 SENDER-REFERENCE          PIC X(16).
02 T2S-ACCOUNT-TYPE         PIC X(4).
02 STATUS                    PIC 9(2).
```

Output data structure on an ok response:
As input data structure.



Included in the following service(s): ST20550

4.1.7 TR206581 Enquiry concerning T2S account

TR206581 Enquiry concerning T2S account

Transaction name : Enquiry concerning T2S account
Transaction code : TR206581
Length of input data structure : 172
Length of output data structure on an ok response : 172

Input data structure:

01 DATA FIELDS

02 ACCOUNT-NUMBER	PIC X(17).
02 PARTICIPANT-IDENTIFICATION	PIC X(5).
02 UPDATE-TIME	PIC 9(20).
02 IDENTIFICATION	PIC X(35).
02 OPENING-DATE	PIC 9(8).
02 HOLD-INDICATOR	PIC X(5).
02 OWNER-ACCOUNT-REFERENCE	PIC X(35).
02 CODE-FOR-TRANSFER	PIC 9(1).
02 IDENTIFICATION-NOTIFIER	PIC X(5).
02 UPDATE-USER-ID	PIC X(8).
02 RELATED-PARTICIPANT-ID	PIC X(11).
02 SENDER-REFERENCE	PIC X(16).
02 T2S-ACCOUNT-TYPE	PIC X(4).
02 STATUS	PIC 9(2).

Output data structure on an ok response:
As input data structure.

Included in the following service(s): ST20550



4.1.8 TC210511 Create T2S account restriction

TC210511 Create T2S account restriction.

Transaction designation: Create T2S Account Restriction

Transaction code : TC210511

Length of input data structure : 104

Length of output data structure on an OK response: 104

Input data structure:

01 Data fields

- 02 IDENTIFICATION PIC X(35)
- 02 RESTRICTION-TYPE PIC x(4)
- 02 USE-FROM-DATE PIC X(8)
- 02 USE-UNTIL-DATE PIC X(8)
- 02 SENDER-REFERENCE PIC X(16)
- 02 IDENTIFICATION-NOTIFIER PIC X(5)
- 02 UPDATE-USER-ID PIC X(8)
- 02 UPDATE-TIME PIC X(20)

Output data structure on an OK response : as input data structure

Included in the following service(s) : ST20550

4.1.9 TU210511 Change T2S account restriction

TU210511 Change of T2S account restriction.

Transaction designation : Change T2S Account Restriction

Transaction code : TU210511

Length of input data structure : 104

Length of output data structure on an OK response: 104

Input data structure:

01 Data fields

- 02 IDENTIFICATION PIC X(35)
- 02 RESTRICTION_TYPE PIC X(4)
- 02 USE-FROM-DATE PIC X(8)
- 02 USE-UNTIL-DATE PIC X(8)
- 02 SENDER-REFERENCE PIC X(16)
- 02 IDENTIFICATION-NOTIFIER PIC X(5)
- 02 UPDATE-USER-ID PIC X(8)
- 02 UPDATE-TIME PIC x(20)



Output data structure on an OK response : As input data structure
Included in the following service(s) : ST20550



4.1.10 TR210521 Enquiry concerning T2S account restrictions

TR210521 Display T2S account restriction.
Transaction designation : Display T2S Account Restriction
Transaction code : TR210521
Length of input data structure : 35
Length of output data structure on an OK response: 1470

Input data structure:
01 Data fields
02 IDENTIFICATION PIC X(35)
*repeated up to 20 times in the return response)
03 EVENT-CODE PIC 9(1)
03 RESTRICTION_TYPE PIC X(4)
03 USE-FROM-DATE PIC X(8)
03 USE-UNTIL-DATE PIC X(8)
03 SENDER_REFERENCE PIC X(16)
03 IDENTIFICATION-NOTIFIER PIC X(5)
03 UPDATE-USER-ID PIC X(8)
03 UPDATE TIME PIC X(20)
(*the above is repeated up to 20 times in the return response)

Output data structure on an OK response : IDENTIFICATION completed as input data and the
restrictions that might be subsequently listed.
Included in the following service(s): ST20550

4.2 Info message structure – output data

4.2.1 TI204591 OMITTED

TI204591 Details of T2S set-up on VP account
Transaction purpose : To inform Securities Account Controller that a T2S set-up is registered to the VP account.
Length of output data structure : 81
Recipient type : Securities Account Controller
Included in the following service(s) : SI207521

Output data structure:



```

01 DATA FIELDS
  02 SECURITIES ACCOUNT-T2S-SET-UP-EVENT
    03 EVENT CODE                PIC 9(1).
    03 EVENT TIME                PIC X(20).
    03 UPDATE-USER-ID           PIC X(8).
    03 IDENTIFICATION-NOTIFIER   PIC X(5).
    03 SENDER-REFERENCE         PIC X(16).
    03 PARTICIPANT-IDENTIFICATION (accountControllerId*) PIC X(5).
    03 ACCOUNT-NUMBER (numberRw) *) PIC X(17).
    03 SETTLEMENT DATE          PIC X(8).
    03 ACCOUNT OWNER-TYPE       PIC 9(1).

```

*) Indicates that the field in the structure has changed name from the previous future guide. The old field name is stated in parenthesis.

4.2.2 TI204771 Details of master data on the T2S account

TI204771 Details of master data on the T2S account

Transaction purpose: To inform Securities Account Controller that a T2S account is registered

Length of output data structure : 144

Recipient type : Securities Account Controller

Included in the following service(s): SI20752(v)

Output data structure:

```

01 DATA FIELDS
  02 T2S-SECURITIES ACCOUNT-EVENT
    03 EVENT-CODE                PIC 9(1).
    03 EVENT-TIME                PIC X(20).
    03 UPDATE-USER-ID           PIC X(8).
    03 IDENTIFICATION-NOTIFIER   PIC X(5).
    03 SENDER-REFERENCE         PIC X(16).
    03 PARTICIPANT-IDENTIFICATION PIC X(5).
    03 ACCOUNT-NUMBER           PIC X(17).
    03 IDENTIFICATION           PIC X(35).
    03 OPENING-DATE             PIC X(8).
    03 CLOSURE-DATE             PIC X(8).
    03 HOLD-INDICATOR           PIC X(1).

```




03 CODE-FOR-TRANSFER	PIC 9(1).
03 RELATED-PARTICIPANT-ID	PIC X(11).
06 SETTLEMENT-DATE	PIC X(8).

4.2.3 TI204561 Details of DCA connected to a T2S account

TI204561 Details of DCA connected to a T2S account.

Transaction purpose:

To inform Securities Account Controller that a DCA is registered to a given T2S account.

Length of output data structure : 152

Recipient type : Securities Account Controller

Included in the following service(s) : SI20752(v)

Output data structure:

01 DATA FIELDS

02 T2S-ACCOUNT-RELATION-EVENT.

03 EVENT-CODE	PIC 9(1).
03 UPDATE-TIME	PIC X(20).
03 UPDATE-USER-ID	PIC X(8).
03 IDENTIFICATION	PIC X(35).
03 DEDICATED-CASH-ACCOUNT	PIC X(34).
03 USE-FROM-TIME	PIC X(20).
03 USE-UNTIL-TIME	PIC X(20).
03 CURRENCY-ISO-CODE	PIC X(3).
03 DEFAULT-INDICATOR	PIC X(1).
03 COLLATERISATION-INDICATOR	PIC X(1).
03 CASH-ACCOUNT-INDICATOR	PIC X(1).
03 SETTLEMENT DATE	PIC X(8).

4.2.4 TI209791 Information concerning restriction on T2S account

TI209791 Information concerning restriction on T2S account.

Transaction designation:

Inform Securities Account Controller of restrictions on a T2S account

Length of input data structure : 129

Recipient type : Securities Account Controller

Included in the following service(s) : SI20752(2)



```
Output data structure:

01 DATA FIELDS
  02 T2S-ACCOUNT-RESTRICTION
    03 EVENT-CODE          PIC 9(1)
    03 EVENT-TIME         PIC X(20).
    03 UPDATE-USER-ID     PIC X(8).
    03 IDENTIFICATION-NOTIFIER PIC X(5).
    03 SENDER-REFERENCE   PIC x(16).
    03 IDENTIFICATION     PIC X(35)
    03 RESTRICTION-TYPE   PIC X(4)
    03 USE-FROM-TIME      PIC X(20)
    03 USE-UNTIL-TIME     PIC X(20)
```

4.3 Field descriptions

ACCOUNT-NUMBER

Format: Numerical, length 17

Identification of a VP account within an Securities Account Controller.

~~ACCOUNT-OWNER-TYPE~~

~~Format: Numerical, length 1~~

~~Indicates whether the account holder (owner of the VP account) is professional or private.~~

~~Value set:~~

- ~~1 Professional entity~~
- ~~2 Private entity~~

CASH-ACCOUNT-INDICATOR

Format: Alphanumeric, length 1

Indication of whether the DCA connection to the T2S account is set for cash settlement as default.

Value set:

- | | |
|---|-----|
| Y | Yes |
| N | No |

CLOSURE-DATE



Format: Alphanumeric, length 8

Indicates the settlement date for which the T2S account is active in the T2S system.

CODE-FOR-TRANSFER

Format: Numerical, length 1

Indicates whether VP is to automatically move holdings to T2S.

Value set:

- ~~1 Automatic transfer according to the Net principle~~
- ~~2 Automatic transfer according to the Cross principle~~
- 3 No automatic transfer

COLLATERISATION-INDICATOR

Format: Alphanumeric, length 1

Indication of whether the DCA connection to the T2S account as default is set for collateralisation.

Value set:

- | | |
|---|-----|
| Y | Yes |
| N | No |

CURRENCY-ISO-CODE

Format: Alphanumeric, length 3

Currency code linked to the DCA (Dedicated Cash Account).

DEDICATED-CASH-ACCOUNT

Format: Alphanumeric, length 34

Identification of a DCA.

DEFAULT-INDICATOR

Format: Alphanumeric, length 1

Indication of whether the DCA connection to the T2S account as default is set for settlement.

Value set:

- | | |
|---|-----|
| Y | Yes |
| N | No |

EVENT-CODE

Format: Numerical, length 1

Code for relevant event.

Value set:

- 1 Created
- 2 Updated
- 3 Deleted



EVENT-TIME

Format: Alphanumeric, length 20
Time when the event is registered.

HOLD-INDICATOR

Format: Alphanumeric, length 5
Indicates whether instructions must by default be set as Hold or Release.
Only the CSD Service in VP can change the value of the field.

Value set:

true	Hold
false	Release

Default: false

IDENTIFICATION

Format: Alphanumeric, length 35
Unique identification of a VP account in the T2S system.

Built up/compiled by the VP system on the basis of the following, in the order stated:

'VPDK' or 'VPLU'	(depending on sub-system - VP or VP Lux)
PARTICIPANT-IDENTIFICATION	(AC)
ACCOUNT-NUMBER	(VP account)

IDENTIFICATION-NOTIFIER

Format: Numerical, length 5
Indicates the notifier of the transaction (CD-ident). This will always be the Securities Account Controller for transactions concerning T2S accounts.

OPENING-DATE

Format: Numerical, length 8
Indicates the settlement date from which the T2S account is active in the T2S system.

OWNER-ACCOUNT-REFERENCE

Format: Alphanumeric, length 5

~~Participant identification (CD-ident) for remote participant, DCP (Directly Connected Participant in T2S) or customer using second line functionality in T2S. Must be different from Securities Account Controller (AC-ident).~~

~~By second line functionality is meant an indirect cash clearing participant to whom a maximum drawing facility is made available by another T2S participant.~~



~~Must be completed if there is a need for second line functionality for liquidity in T2S. If the field is completed, this will mean that the T2S account is created under this ident in the T2S system, instead of under the AC ident.~~

The field states who the real owner of the T2S account must be in T2S.

The field must only be stated if the T2S account is to be created under the actual owner (of the VP account) in T2S; otherwise the field must be blank and the T2S account will be created automatically in T2S under the account controller responsible.

Please note, in 2018 version a securities Account controller who is NOT a T2S participant is allowed to create a T2S account. Since the Account controller is NOT a T2S participant, it is required, that the field OWNER-ACCOUNT-REFERENCE is filled in with an cd-ident who has an active T2S-role associated.

The information can only be stated during creation of a T2S account. If the ownership in T2S is to be changed, CSD Services must be contacted for assistance

PARTICIPANT-IDENTIFICATION

Format: Alphanumeric, length 5

Securities Account Controller for where the securities account is held.

RELATED-PARTICIPANT-ID

Format: Alphanumeric, length 11

BIC code under which the T2S account is registered in T2S.

RESTRICTION-TYPE

Format: Alphanumeric, length 4

Code indicating which type of restriction may be applied to a T2S account.

Value set:

- ~~1~~ EDKK - Earmarked in currency DKK
- ~~2~~ EEUR - Earmarked in currency EUR
- ~~3~~ EXXX - Earmarked in both currencies DKK and EUR.

SENDER-REFERENCE

Format: Alphanumeric, length 16

Notifier's sender reference; if the field is not completed, the VP system will generate a unique reference.

SETTLEMENT-DATE

Format: Numerical, length 8

Indicates the settlement date from which the registration is valid.



STATUS

Format: numerical, length 2

Status of the T2S account set up by the VP system.

Value set:

- ~~1 Inactive~~
- 2 Active
- 3 Limitation of right of availability (restricted)
- 4 Closed
- 5 Active (no DCA connected)
- 6 Active (DCA link failed)
- 7 Inactive (creation in T2S failed)
- 8 Inactive (No associated DCA)
- 9 Deleted
- 10 Inactive (Will be sent to T2S)
- 11 Inactive (Awaiting reply from T2S)
- 12 Temporarily blocked. T2S transfer in progress.

T2S-ACCOUNT-TYPE

Format: Alphanumeric, length 4

Account type as which the T2S account is created in the T2S system.

Value set:

- CSDP: CSD Participant Account

USE-FROM-TIME

Format: Alphanumeric, length 20

The time from when the DCA's connection to the T2S account is valid.

USE-UNTIL-TIME

Format: Alphanumeric, length 20

The time until when the DCA's connection to the T2S account is valid.

UPDATE-TIME

Format: Alphanumeric, length 20

Time of latest update.

UPDATE-USER-ID

Format: Alphanumeric, length 8

User ID of the participant requesting the change.



4.4 Decommissioning of input and output data

The following input data and output data is decommissioned as part of the T2S DKK 2018 solution:

- TI204591 - Details of T2S set-up on VP account
- TC206981 - Create T2S set-up on VP account
- TR206981 - Enquiry concerning the T2S set-up on the VP account
- TU206981 - Change of the T2S set-up on the VP account

4.5 New and changed services

Services - input data for Static Data

4.5.1 ST20550 T2S-related information concerning the securities account

Service name : T2S-related information concerning the securities account
Service : ST20550
Service version : 1
Service-class-type : Input
Service-distribution-type :
Service-queue-type :
Voluntary demo from :
Voluntary prod from :
Mandatory demo from :
Mandatory prod from :
Omitted from demo : 08.04.2018
Omitted from prod : 28.10.2018
Sender-type : AC (which must also be 2P (T2S participant))

Transactions:

TC206581 Create (restore) T2S account
TU206581 Change of T2S account
TD206581 Close T2S account
TR206581 Enquiry concerning T2S account
TC206981 Create T2S set-up on VP account
TU206981 Change of T2S set-up on VP account
TR206981 Enquiry concerning VP account T2S set-up

Service name : T2S-related information concerning the securities account
Service : ST20550
Service version : 2



Static Data

Service-class-type : Input
Service-distribution-type :
Service-queue-type :
Voluntary demo from : 09.04.2018
Voluntary prod from : 29.10.2018
Mandatory demo from :
Mandatory prod from :
Omitted from demo :
Omitted from prod :
Sender-type : AC

Transactions:

TC206581 Create (restore) T2S account
TU206581 Change of T2S account
TD206581 Close T2S account
TR206581 Enquiry concerning T2S account
TC210511 Create T2S Account Restriction
TU210511 Change T2S Account Restriction
TR210521 Read T2S Account Restriction

Services - output data for Static Data

4.5.2 SI20752 T2S-related information concerning a securities account

Service name : T2S-related information concerning a securities account
Service : SI20752
Service version : 1
Service-class-type : Output
Service-distribution-type : Specific
Service-queue-type : Info
Voluntary demo from :
Voluntary prod from :
Mandatory demo from :
Mandatory prod from :
Omitted from demo : 08.04.2018
Omitted from prod : 29.10.2018
Recipient type : AC (which must also be 2P (T2S participant))

Transactions:



Static Data

TI204561 Information concerning the DCA connected to a T2S account
TI204591 Information concerning the T2S set-up for a VP account
TI204771 Information concerning master data for a T2S account

Service name : T2S-related information concerning a account
Service : SI20752
Service version : 2
Service-class-type : Output
Service-distribution-type : Specific
Service-queue-type : Info
Voluntary demo from : 09.04.2018
Voluntary prod from : 29.10.2018
Mandatory demo from :
Mandatory prod from :
Omitted from demo :
Omitted from prod :
Recipient type : AC

Transactions:

TI204561 Information concerning the DCA connected to a T2S account
TI204771 Information concerning master data for the T2S account
TI209791 Details of restriction on a T2S account