

DATA TRANSFER SYSTEM – STD

Penalties Reports – Layouts

Version 1.0

Data Transfer System

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Introduction

With the entry into force on February 1, 2022 of the Settlement Discipline Regime, new files will be made available with daily and monthly information on penalties and the respective calculation, applied to instructions subject to penalties defined by the Settlement Discipline Regime (SDR).

Files Layouts

Receive files

PENSEC - Securities subject to Penalties

Mnemonic = **PENSEC**
Name = SECURITIES SUBJECT TO PENALTIES
Menu = Penalties
Description = This file contains the list of the securities subject to penalties in the previous Settlement Day

File content:

Position	Length	Type	STD Name	Description
01	12	A	ISIN-Cod	Security Identification - ISIN Code
13	09	A	CVM-Cod	Security Identification - CVM Code
22	08	D	Inf. Date	Date of the information - format YYYYMMDD

PENDAGGR - Daily Aggregated Information on Penalties

Mnemonic = **PENDAGGR**

Name = Daily Penalties - Aggregated

Menu = Penalties

Description = This file contains daily aggregated information on penalties applied to pending settlement instructions after the Intended Settlement Date - ISD.

File content:

Position	Length	Type	STD Name	Description
01	03	A	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	03	A	Currency Penalties	Currency of the penalties reported Currency Code according to ISO 4217
13	08	D	Date Penalties	Date of penalties reported - format YYYYMMDD Detection date of the new penalties reported, identical for all of them
21	11	A	Part.(BIC)	BIC of the Participant: BIC (11 digits) reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported
32	11	A	CtrPrty CSD(BIC))	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported
43	03	A	Counterparty	Identificação do Participante-Contraparte: Código da Interbolsa (3 dígitos)
46	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
57	04	A	CtrPrty-Type	Counterparty Type Possible values: <ul style="list-style-type: none"> • 'NCSD' - Central Securities Depository • 'CCPA' - CCP • 'CSDP' - CSD Participant • 'EXTE' - External Depository
61	12+02	N	Daily Aggreg Net Amount	Bilateral net aggregated amount between a party and the corresponding counterparty, with two decimals
75	03	A	Currency-Net Amount	Currency of the Daily Aggregated Net Amount Currency Code according to ISO 4217
78	04	A	D/C	Debit/Credit Indicator: <ul style="list-style-type: none"> • "DBIT" - The party is imposed with the Daily Aggregated Net Amount. • "CRDT" - The party is entitled to receive the Daily Aggregated Net Amount. • "BLANK" - Not informed if the Daily Aggregated Net Amount is zero.

PENDDETL - Daily Penalties Details Information

Mnemonic = **PENDDETL**

Name = Daily Penalties - Details

Menu = Penalties

Description = This file contains daily information regarding the details of penalties, applied to pending settlement instructions after the Intended Settlement Date - ISD.

File content:

Position	Length	Type	STD Name	Description
01	03	A	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	03	A	Currency Penalties	Currency of the penalties reported Currency Code according to ISO 4217
13	08	D	Date Penalties	Date of penalties reported - format YYYYMMDD Detection date of the new penalties reported, identical for all of them
21	11	A	Part.(BIC)	BIC of the Participant: BIC (11 digits) reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported
32	11	A	CtrPrtY CSD(BIC)	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported)
43	03	A	Counterparty	Counterparty Participant Identification: Interbolsa Code (3 digits)
46	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
57	16	A	T2S-Match-Ref Penalty	The common Id provided will have a length of 15 digits, built as follows: YYMMDDGGGGGGGGGS <ul style="list-style-type: none"> • Y - Year • M - Month • D - Day • G - Sequential number, upper limit being 999,999,999 • S- Space
73	12	A	ISIN-Cod	Security Identification - ISIN code
85	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
101	04	A	Penalty-Type-Code	Possible values: <ul style="list-style-type: none"> • 'SEFP' - Settlement Fail Penalty • 'LMFP' - Late Matching Fail Penalty
105	04	A	Penalty-Status	Status of the penalty: <ul style="list-style-type: none"> • 'ACTV' - Active • 'REMO' - Removed • 'NCOM' - Not computed
109	12+02	N	Penalty-Amount	Computed Amount of the Penalty, with two decimals
123	03	A	Currency-Penalty	Currency of the Computed Amount Currency Code according to ISO 4217
126	04	A	D/C (Penalty)	Debit/Credit Indicator:

Position	Length	Type	STD Name	Description
				<ul style="list-style-type: none"> “DBIT” - The party is imposed with the Daily Aggregated Net Amount. “CRDT” - The party is entitled to receive the Daily Aggregated Net Amount. “Blank” - Not informed if the Daily Aggregated Net Amount is zero.
130	04	A	Calculation-Method	Calculation rule used to compute the penalty: <ul style="list-style-type: none"> ‘SECU’ - The Penalty is based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type ‘MIXE’ - The Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency ‘CASH’ - Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency ‘BOTH’ - Penalty is the sum of SECU and CASH. i.e. the sum of: <ul style="list-style-type: none"> - The penalty based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type; and - The penalty based on the amount of cash failed to be delivered and the discount rate of the currency
134	04	N	Number-Days	The number of days the penalty is applicable to: <ul style="list-style-type: none"> ‘SEFPs’ it is always 1 ‘LMFPs’ it is the number of business days when the penalty applies
138	16	A	Part-Reference	Reference assigned by the account owner to the Settlement Instruction if none : NONREF
154	16	A	IB-Reference	Reference assigned by the Account Servicer to the Settlement Instruction if none : NONREF
170	16	A	Proc-Reference	Reference assigned by the Third Party to the Settlement Instruction (Transaction Processor Reference) if none : NONREF
186	16	A	T2S-Reference	T2S Settlement Instruction identification
202	16	A	Common-Ref	Reference provided by the T2S Actor when the LCMM Instruction is already matched or in order to facilitate the matching within T2S
218	16	A	COAF	Corporate Action Event Reference: Reference assigned by the account servicer to unambiguously identify a corporate action event
234	16	A	T2S-Match-Ref	T2S Matching Reference of the Settlement Instruction
250	11	A	Instr-Part.(BIC)	BIC of the T2S Instructing Party of the Settlement Instruction
261	04	A	ISO-Tx-Cod	ISO Transaction Code
265	08	D	ISD	ISD= Intended Settlement Date - format YYYYMMDD
273	35	A	T2S-	Securities Account Number of the Participant (T2S

Position	Length	Type	STD Name	Description
			Sec.Account (SAC)	Format)
308	11	A	Account-Owner BIC	BIC of the T2S party owning the securities account
319	04	A	Movement Type	Securities Movement Type Code Possible values: <ul style="list-style-type: none"> 'DELI' - Delivery 'RECE' - Receipt
323	04	A	Payment-Type	Payment Type Code Possible values: <ul style="list-style-type: none"> 'APMT' - Against payment 'FREE' - Free of payment
327	14+05	N	Quantity(UNIT)	Quantity of Securities in UNITS <ul style="list-style-type: none"> for shares: (format: 14; decimal places: zeroes) for funds: maximum 5 decimal places (format: (14+5))
346	12+02	N	Quantity(FAMT)	Quantity of Securities in FAMT maximum 2 decimal places (format: 12+2)
360	34	A	DCA	T2S Dedicated Cash Account number (DCA)
394	11	A	DCA-Part.BIC	BIC of the T2S party owning the Dedicated Cash Account
405	12+02	N	Posting-Amount	Cash amount failed to be delivered
419	03	A	Currency-Posting amount	Currency Code of Posting Amount according to ISO 4217
422	04	A	D/C (Posting)	Debit/Credit Indicator: <ul style="list-style-type: none"> 'CRDT' - Credit 'DBIT' - Debit
426	14	DT	TimeStamp SF1	Calendar date and Time of acceptance of the instruction by T2S (SF1 - Settlement Finality 1 - Validation) Format YYYYMMDDhhmmss
440	14	DT	TimeStamp SF2	Calendar date and Time of matching / irrevocability in T2S (SF2 - Settlement Finality 2 - Matching) Format YYYYMMDDhhmmss
454	04	A	Settlement-Failing Reason(1)	Reason code for the computation of SEFPs: <ul style="list-style-type: none"> Lack of securities Lack of cash Hold
458	07	A	Settlement-Failing ReasonAdd.Info (1)	Description of the failing reason code of the Settlement Instruction with Penalty Type Code SEFP
465	04	A	Settlement-Failing Reason(2)	Reason code for the computation of SEFPs: <ul style="list-style-type: none"> Lack of securities Lack of cash Hold
469	07	A	Settlement-Failing ReasonAdd. Info(2)	Description of the failing reason code of the Settlement Instruction with Penalty Type Code SEFP

PENDCALC - Daily Penalties Calculation Information

Mnemonic = PENDCALC

Name = Daily Penalties – Calculation Data

Menu = Penalties

Description = This file contains daily information regarding the calculation of penalties, applied to pending settlement instructions after the Intended Settlement Date - ISD.

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
26	08	D	Date	Date of each sub-amount that forms a new penalty reported - format YYYYMMDD
34	11	A	Part.(BIC)	BIC of the Participant: BIC (11 digits) reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported
45	03	A	Counterparty	Counterparty Participant Identification: Interbolsa Code (3 digits)
48	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
59	12	A	ISIN-Cod	Security Identification - ISIN code
71	05	A	Sec. subj, penalties	It indicates whether the security is subject to penalties on each applicable business day or not Possible values: <ul style="list-style-type: none"> • 'FALSE' • 'Blank'
76	04	A	Instrument-Type	Possible values: <ul style="list-style-type: none"> • SHRS • SOVR • DEBT • SECU • ETFS • UCIT • MMKT • EMAL • OTHR
80	05	A	Liquidity	Possible values: <ul style="list-style-type: none"> • 'TRUE' – The financial instrument (shares) is liquid. • 'FALSE' – The financial instrument (shares) is illiquid.
85	13+05	N	Euro-FX-Rate	The value of the first applicable Euro exchange rate on each business day of the penalty with 5 decimals
103	03	A	Currency-Euro-	Currency in which the first rate of exchange is

Position	Length	Type	STD Name	Description
			FX Rate	expressed
106	03	A	Quoted-Currency-Euro-FX Rate	Currency into which the base currency is converted
109	04	A	MIC	MIC -Market Identifier Code Place of Trade of the underlying transaction (ISO 10383)
113	05	A	SME-Growth	SME Growth Market Indicator Possible values: <ul style="list-style-type: none"> 'TRUE' – The instructions were traded on a SME Growth Market. 'FALSE' – The instructions were not traded on a SME Growth Market
118	03+05	N	Security-Penalty- Rate	The rate applicable to the Asset Type, expressed as a percentage, with 5 decimals. For example, 0,00500 is 0,005%.
126	03+14	N	Cash-Discount Pen-Rate	The discount rate of the relevant currency for the business day, with 14 decimals
143	12+02	N	Amount Sub-amount-1	Amount of the Sub-amount, with two decimals. Only provided in the following cases: Case1): The number of applicable days of the penalties is more than one (LMFP for instructions matched more than one day after its ISD); Case 2): The calculation method is 'BOTH'.
157	03	A	Currency Sub-amount-1	Currency of the Sub-amount
160	04	A	Type Sub-amount-1	Indicates the type of each Sub-amount that forms a penalty Possible values: <ul style="list-style-type: none"> 'SECU': The sub-amount is for securities (amount based on the quantity of securities failed to be delivered and security penalty rate of the Asset type). 'CASH': The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency)
164	12+02	N	Amount Sub-amount-2	Amount of the Sub-amount-2, with two decimals Only provided when the calculation method is 'BOTH'.
178	03	A	Currency Sub-amount-2	Currency of the Sub-amount-2
181	04	A	Type Sub-amount-2	Indicates the type of the Sub-amount-2 that forms a penalty Possible values: <ul style="list-style-type: none"> 'CASH': The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency)

PENMAGGR - Monthly Aggregated Information on Penalties

Mnemonic = **PENMAGGR**
Name = Monthly Penalties - Aggregated
Menu = Penalties
Description = This file contains monthly aggregated information on penalties, applied to pending settlement instructions after the Intended Settlement Date - ISD, of the month.

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-num.	Sequential Number of the Record
10	03	A	Currency Penalties	Currency of the penalties reported Currency Code according to ISO 4217
13	11	A	Part.(BIC)	BIC of the Participant: BIC (11 digits) reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported
24	11	A	CtrPrtY CSD(BIC)	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported
35	03	A	Counterparty	Counterparty Participant Identification: Interbolsa Code (3 digits)
38	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
49	04	A	CtrPrtY-Type	Counterparty Type Possible values are: <ul style="list-style-type: none"> • 'NCSD' - Central Securities Depository • 'CCPA' - CCP • 'CSDP' - CSD Participant • 'EXTE' - External Depository
53	7	D	Reporting-Period	Period of penalties reported - format YYYY-MM
60	12+02	N	Monthly Aggregated Net Amount	Bilateral monthly net aggregated amount between a party and the corresponding counterparty, with two decimals
74	03	A	Currency-Net Amount	Currency of the Monthly Aggregated Net Amount Currency Code according to ISO 4217
77	04	A	D/C	Debit/Credit Indicator: <ul style="list-style-type: none"> • "DBIT" - The party is imposed with the Monthly Aggregated Amount. • "CRDT" - The party is entitled to receive the Monthly Aggregated Net Amount. • "BLANK" - Not informed if the Monthly Aggregated Net Amount is zero.

PENMDETL - Monthly Penalties Details Information

Mnemonic = **PENMDETL**

Name = Monthly Penalties - Details

Menu = Penalties

Description = This file contains monthly information on the penalties details, applied to pending settlement instructions after the Intended Settlement Date - ISD, of the month.

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	03	A	Currency Penalties	Currency of the penalties reported Currency Code according to ISO 4217
13	11	A	Part.(BIC)	BIC of the Participant: BIC (11 digits) reported as party imposed (failing party) or party credited (non-failing party) with the new penalties reported
24	11	A	CtrPrty CSD(BIC)	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported
35	03	A	Counterparty	Counterparty Participant Identification: Interbolsa Code (3 digits)
38	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
49	16	A	T2S-Match-Ref Penalty	The common Id provided will have a length of 15 digits, built as follows: YYMMDDGGGGGGGGGS <ul style="list-style-type: none"> • Y - Year • M - Month • D - Day • G - Sequential number, upper limit being 999,999,999 • S- Space
65	16	A	T2S-Ref-Penalty	Reference: assigned by T2S that is the individual identification of the penalty for the relevant account owner
81	16	A	Reallocation-MI-Reference	Reallocation Market Infrastructure Reference Reference assigned by T2S to the penalty in case of reallocation that is common for both the failing and the non-failing participant
97	04	A	Penalty-Type-Code	Possible values are: <ul style="list-style-type: none"> • 'SEFP' - Settlement Fail Penalty • 'LMFP' - Late Matching Fail Penalty
101	12+02	N	Penalty-Amount	Cash Amount of the Penalty, with two decimals
115	03	A	Currency-Penalty	Currency Code according to ISO 4217
118	04	A	D/C	Debit/Credit Indicator: <ul style="list-style-type: none"> • "DBIT" - The computed penalty amount is due by the participant. • "CRDT" - The participant is entitled to receive the computed penalty amount.

Position	Length	Type	STD Name	Description
				<ul style="list-style-type: none"> • "BLANK" - Not informed if the Penalty Amount is zero
122	04	A	Calculation-Method	<p>Calculation rule used to compute the penalty:</p> <ul style="list-style-type: none"> • 'SECU' - The Penalty is based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type • 'MIXE' - The Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency • 'CASH' - Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency • 'BOTH' - Penalty is the sum of SECU and CASH. i.e. the sum of: The penalty based on the amount of cash failed to be delivered and the discount rate of the currency
126	04	N	Number-Days	<p>The number of days the penalty is applicable to</p> <ul style="list-style-type: none"> • 'SEFPs' - it is always 1 • 'LMFPs' - it is the number of business days when the penalty applies

PENMPAYM - Monthly Information - Penalties Payment Forecast

Mnemonic = **PENMPAYM**

Name = Monthly Penalties - Payment Forecast

Menu = Penalties

Description = This file contains monthly information regarding the net amount of penalties, to be debited or credited to each Participant.

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	11	A	Part.(BIC)	BIC of the Participant
21	07	D	Reporting-Period	Period of penalties reported - format YYYY-MM
28	11	A	CtrPrtY CSD(BIC)	Counterparty CSD BIC BIC of the Counterparty CSD of the instructions that originated the penalties
39	12+02	N	Aggregated Net Amount	Monthly net aggregated amount per participant and counterparty CSD, to be debited or credited (with two decimals)
53	03	A	Currency	Currency of the monthly Aggregated Net Amount Currency Code according to ISO 4217
56	04	A	D/C	Debit/Credit Indicator: <ul style="list-style-type: none"> • "DBIT" - Debt of the monthly aggregate net amount • "CRDT" - Credit of the monthly aggregate net amount • "BLANK" - not informed if the monthly aggregated net amount is zero
60	08	D	Paym-Date	Date of the payment of the penalties in T2S - format YYYYMMDD

PENMOAGR - Aggregated Information on Modified Penalties

Mnemonic = **PENMOAGR**

Name = Modified Penalties - Aggregated Information

Menu = Penalties

Description = This file contains the information regarding the modification of penalties occurred since the previous reporting. This information may be related to different business days

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	11	A	Part.(BIC)	BIC of the Participant
21	08	D	Date Penalties	Date of detection of modified and reported penalties - format YYYYMMDD
29	03	A	Currency Penalties	Currency of the modified penalties reported Currency Code according to ISO 4217
32	04	A	Party Type	Possible values are: <ul style="list-style-type: none"> • 'NCSD' - Central Securities Depository • 'CCPA' - CCP • 'CSDP' - CSD Participant • 'EXTE' - External Depository
36	11	A	CtrPrty CSD(BIC))	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported
47	03	A	Counterparty	Identification of the Counterparty - Interbolsa code (3 digits)
50	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
61	04	A	CtrPrty-Type	Counterparty Type Possible values: <ul style="list-style-type: none"> • 'NCSD' - Central Securities Depository • 'CCPA' - CCP • 'CSDP' - CSD Participant • 'EXTE' - External Depository
65	12+02	N	Daily Aggreg Net Amount	Bilateral net aggregated amount between a party and the corresponding counterparty, with two decimals
79	03	A	Currency-Net Amount	Currency of the Daily Aggregated Net Amount Currency Code according to ISO 4217
82	04	A	D/C	Debit/Credit Indicator: <ul style="list-style-type: none"> • "DBIT" - The party is imposed with the Daily Aggregated Net Amount. • "CRDT" - The party is entitled to receive the Daily Aggregated Net Amount. • "BLANK" - Not informed if the Daily Aggregated Net Amount is zero.

PENMODTL - Modified Penalties Detail Information

Mnemonic = **PENMODTL**
Name = Modified Penalties - Details

Menu = Penalties

Description = This file contains information regarding the details on the modified penalties since the previous reporting.

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	11	A	Part.(BIC)	BIC of the Participant
21	08	D	Date Penalties	Detection date (original) of modified and reported penalties - format YYYYMMDD
29	11	A	CtrPrtY CSD(BIC))	Counterparty Account Servicer BIC Primary BIC of the CSD of the counterparty of the new penalty (ies) reported: BIC (11 digits) reported
40	11	A	Countrp(BIC)	BIC of the Counterparty of the new penalty(ies) reported: BIC (11 digits) reported
51	16	A	T2S-Match-Ref Penalty	The common Id provided will have a length of 15 digits, built as follows: YYMMDDGGGGGGGGGS <ul style="list-style-type: none"> • Y - Year • M - Month • D - Day • G - Sequential number, upper limit being 999,999,999 • S- Space
67	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
83	16	A	Reallocation-MI- Reference	Reallocation Market Infrastructure Reference Reference assigned by T2S to the penalty in case of reallocation that is common for both the failing and the non-failing participant
99	04	A	Penalty-Type- Code	Possible values are: <ul style="list-style-type: none"> • 'SEFP' - Settlement Fail Penalty • 'LMFP' - Late Matching Fail Penalty
103	04	A	Penalty-Status	Status of the penalty: <ul style="list-style-type: none"> • 'ACTV' - Active • 'REMO' - Removed
107	04	A	Reason	Possible values are: <ul style="list-style-type: none"> • 'UPTD' - Active penalty that has been updated. • 'NEWP' - New Penalty • 'RALO' - Active or Removed penalty has been re-allocated. • 'SWIC' - Active penalty has been switched (the failing and the non-failing participant have been swapped 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 Article 65 (2) and (6) of

Position	Length	Type	STD Name	Description
				<p>the RTS on CSD Requirements</p> <ul style="list-style-type: none"> 'SUSP' - Penalty was removed because of ISIN suspension from trading 'SEMP' - Penalty was removed because the settlement instructions involved cash settlement outside the securities settlement system operated by the CSD if, on the respective day, the relevant payment system is closed for settlement 'TECH' - Penalty was removed because there were technical impossibilities at the CSD level that prevent settlement, such as: a failure of the infrastructure components, a cyber-attack, network problems 'OTHR' - Removed Penalty due to a non-standard reason by the CSD
111	210	A	Rsn-Descr	<p>Additional description (text) of reason why the penalty was Removed or Switched - in case Reason Code is:</p> <ul style="list-style-type: none"> 'SWIC' - Active penalty has been switched (the failing and the non-failing participant have been swapped by the CSD) 'OTHR' - Removed Penalty due to a non-standard reason by the CSD
321	12+02	N	Penalty-Amount	<p>Computed Amount for the penalty, with two decimals</p> <ul style="list-style-type: none"> SEFPs - it is equal to the Sub-amount computed in the detection date of the penalty, provided there is no missing reference data on that business day LMFPs - it is the sum of each Sub-amount computed in each and every applicable day of the penalty when there is no missing reference data
335	03	A	Currency-Net Amount	<p>Currency of the Computed Amount Currency Code according to ISO 4217</p>
338	04	A	D/C	<p>Debit/Credit Indicator:</p> <ul style="list-style-type: none"> "DBIT" - The computed penalty amount is due by the participant. "CRDT" - The participant is entitled to receive the computed penalty amount.
342	04	A	Calculation-Method	<p>Calculation rule used to compute the penalty:</p> <ul style="list-style-type: none"> 'SECU' - The Penalty is based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type 'MIXE' - The Penalty is based on the quantity of securities failed to be delivered and penalty rate is the discount rate of the relevant currency 'CASH' - Penalty is based on the amount of cash failed to be delivered and the penalty rate is the discount rate of the relevant currency 'BOTH' - Penalty is the sum of SECU and CASH, i.e., the sum of: <ul style="list-style-type: none"> - The penalty based on the quantity of securities failed to be delivered and security penalty rate of the relevant Asset type; and - The penalty based on the amount of cash failed to be delivered and the discount rate of the currency

Position	Length	Type	STD Name	Description
346	04	N	Number-Days	The number of days the penalty is applicable to: <ul style="list-style-type: none"> • 'SEFPs' it is always 1 • 'LMFPs' it is the number of business days when the penalty applies
350	16	A	Part-Reference	Reference assigned by the account owner to the Settlement Instruction if none : NONREF
366	16	A	IB-Reference	Reference assigned by the Account Servicer to the Settlement Instruction if none : NONREF
382	16	A	Proc-Reference	Reference assigned by the Third Party to the Settlement Instruction (Transaction Processor Reference) if none : NONREF
398	16	A	T2S-Reference	T2S Settlement Instruction identification
414	16	A	Common-Ref	Reference provided by the T2S Actor when the LCMM Instruction is already matched or in order to facilitate the matching within T2S
430	16	A	COAF	Corporate Action Event Reference: Reference assigned by the account servicer to unambiguously identify a corporate action event
446	16	A	T2S-Match-Ref	T2S Matching Reference of the Settlement Instruction
462	11	A	Instr-Part.(BIC)	BIC of the T2S Instructing Party of the Settlement Instruction

PENMOCAL - Modified Penalties Calculation Data Information

Mnemonic = PENMOCAL

Name = Modified Penalties – Calculation Data

Menu = Penalties

Description = This file contains information on the calculation data of the modified penalties since the previous reporting

File content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	06	N	Seq-Num	Sequential Number of the Record
10	11	A	Part.(BIC)	BIC of the Participant
21	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
37	08	D	Date	Date of modified and reported penalties, for each sub-amount - format YYYYMMDD The number of days the penalty is applicable to: <ul style="list-style-type: none"> • 'SEFPs' it is always 1 (Detection date) • 'LMFPs' it is the number of business days when the penalty applies
45	05	N	Missing Ref-data	It is only provided for penalties where there is missing reference data needed for the penalty calculation: Possible values are: <ul style="list-style-type: none"> • 'TRUE' - There is missing reference data on the applicable business day • 'BLANK' - the penalty could be calculated and no reference was missing
50	12	A	ISIN-Cod	Security Identification - ISIN code Identification of the underlying settlement instruction eligible for a penalty
62	05	A	Sec. subj.penalties	It indicates whether the security is subject to penalties on each applicable business day or not Possible values: <ul style="list-style-type: none"> • 'FALSE' • 'Blank'
67	04	A	Instrument-Type	Possible values: <ul style="list-style-type: none"> • SHRS • SOVR • DEBT • SECU • ETFS • UCIT • MMKT • EMAL • OTHR
71	05	A	Liquidity	Possible values: <ul style="list-style-type: none"> • 'TRUE' - The financial instrument (shares) is liquid.

Position	Length	Type	STD Name	Description
				<ul style="list-style-type: none"> 'FALSE' - The financial instrument (shares) is illiquid.
76	13+05	N	Euro-FX-Rate	The value of the first applicable Euro exchange rate on each business day of the penalty with 5 decimals
94	03	A	Currency-Euro-FX Rate	Currency in which the first rate of exchange is expressed
97	03	A	Quoted-Currency-Euro-FX Rate	Currency into which the base currency is converted
100	04	A	MIC	MIC -Market Identifier Code Place of Trade of the underlying transaction (ISO 10383)
104	05	A	SME-Growth	SME Growth Market Indicator Possible values: <ul style="list-style-type: none"> 'TRUE' - The instructions were traded on a SME Growth Market. 'FALSE' - The instructions were not traded on a SME Growth Market
109	03+05	N	Security Penalty Rate	The rate applicable to the Asset Type, expressed as a percentage, with 5 decimals. For example, 0,00500 is 0,005%.
117	03+14	N	Cash-Discount Pen-Rate	The discount rate of the relevant currency for the business day, with 14 decimals
134	12+02	N	Amount Sub-amount-1	Amount of the Sub-amount, with two decimals. Only provided in the following cases: Case1): The number of applicable days of the penalties is more than one (LMFP for instructions matched more than one day after its ISD); Case 2): The calculation method is 'BOTH'.
148	03	A	Currency Sub-amount-1	Currency of the Sub-amount
151	04	A	Type Sub-amount-1	Indicates the type of each Sub-amount that forms a penalty Possible values: <ul style="list-style-type: none"> 'SECU': The sub-amount is for securities (amount based on the quantity of securities failed to be delivered and security penalty rate of the Asset type). 'CASH': The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency)
155	12+02	N	Amount Sub-amount-2	Amount of the Sub-amount-2, with two decimals. Only provided when the calculation method is 'BOTH'.
169	03	A	Currency Sub-amount-2	Currency of the Sub-amount-2
172	04	A	Type Sub-amount-2	Indicates the type of the Sub-amount-2 that forms a penalty Possible values: <ul style="list-style-type: none"> 'CASH': The sub-amount is for cash (amount based on the amount of cash failed to be delivered and the discount rate of the currency)

PENAPfil/PENAPmsg – Appeals of the Penalties to be Modified (File/Message)

Mnemónica = PENAPfil/PENAPmsg

Denominação = Appeals of the Penalties to be Modified (File/Message)

Menu = Penalties

Descrição = This file / Message is sent by the Participant to INTERBOLSA with the information regarding the appeals for modification of the penalties.

File/message content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	11	A	Part.(BIC)	BIC of the Participant
15	04	A	Req. Type	Request Type: <ul style="list-style-type: none"> • REMO – Removal • REIN – Re-inclusion • RALO – Re-allocation • SWIC – Switch
19	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
35	04	A	Penalty-Type-Code	Possible values are: <ul style="list-style-type: none"> • 'SEFP' - Settlement Fail Penalty • 'LMFP' - Late Matching Fail Penalty
39	12	A	ISIN-Cod	Security Identification - ISIN code
51	04	A	Reason	Removal Reason Code – must be filled in case the Request Type is 'REMO'. Possible values are: <ul style="list-style-type: none"> • 'SESU' - Settlement suspended; Penalty to be removed because of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements. • 'SEMP' – Settlement on Multiple Platforms; Penalty to be removed because the settlement instructions involved cash settlement outside the securities settlement system operated by the CSD and, on the respective day, the relevant payment system is closed for settlement. • 'SUSP' – Trading Status Suspended. • 'TECH' - Penalty to be removed because there were technical impossibilities at the CSD level that prevent settlement, such as: a failure of the

Position	Length	Type	STD Name	Description
				<p>infrastructure components, a cyber-attack, network problems.</p> <ul style="list-style-type: none"> 'OTHR' - Removed Penalty due to a non-standard reason by the CSD.
55	210	A	Rsn-Descr	<p>Additional description (text) of reason why the penalty has to be Removed or Switched.</p> <p>This field must only be filled for:</p> <ul style="list-style-type: none"> Req.Type = 'REMO' and Reason = 'OTHR' Req.Type = 'SWIC'
265	11	A	New-fail-Part.(BIC)	<p>New failing Party BIC. BIC of the Party that will become the failing party of the penalty after re-allocation. It must be filled in case the Request Type is 'RALO', otherwise it must be blank.</p> <p>Note: It must be either the delivering or the receiving party of the underlying settlement instruction that was sent already matched.</p>
276	11	A	New-non-fail-Part.(BIC)	<p>New non-failing Party BIC. BIC of the Party that will become the non-failing party of the penalty after re-allocation. It must be filled in case the Request Type is 'RALO', otherwise it must be blank.</p> <p>Note: 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.</p>
287	16	A	T2S-Reference	<p>T2S Reference of the failed Settlement Instruction. For Request-Types REMO, REIN, SWIC this must be the T2S Reference of the underlying Settlement Instruction.</p> <p>For Request-Type RALO (Re-Allocation) this must be the T2S Reference of the failing instruction.</p>
303	04	A	ISO-Tx-Cod	ISO Transaction Code of the underlying Settlement Instruction.
307	08	D	ISD	ISD = Intended Settlement Date - format YYYYMMDD

PENAP – Feedback status of Appeals of the to be Modified Penalties

Mnemónica = **PENAP**

Denominação = Message with the report of the appeals of the (to be) Modified Penalties

Menu = Penalties

Descrição = This Message contains the information regarding the appeals for modification of the penalties.

Message content:

Position	Length	Type	STD Name	Description
01	03	N	Part.	Identification of the Participant: Interbolsa Code (3 digits)
04	11	A	Part.(BIC)	BIC of the Participant
15	04	A	Req. Type	Request Type: <ul style="list-style-type: none"> • REMO – Removal • REIN – Re-inclusion • RALO – Re-allocation • SWIC – Switch
19	09	N	Request ID.	Unique identification of the modification request, assigned by Interbolsa.
28	16	A	T2S-Reference Penalty	Reference assigned by T2S that is the individual identification of the penalty for the relevant account owner
44	04	A	Penalty-Type-Code	Possible values are: <ul style="list-style-type: none"> • 'SEFP' - Settlement Fail Penalty • 'LMFP' - Late Matching Fail Penalty
48	12	A	ISIN-Cod	Security Identification - ISIN code
60	04	A	Reason	Removal Reason Code – must be filled in case the Request Type is 'REMO'. Possible values are: <ul style="list-style-type: none"> • 'SESU' - Settlement suspended; Penalty (to be) removed because of ISIN suspension from settlement due to a reconciliation issue under Article 65 (2) and (6) of the RTS on CSD Requirements. • 'SEMP' – Settlement on Multiple Platforms; Penalty (to be) removed because the settlement instructions involved cash settlement outside the securities settlement system operated by the CSD and, on the respective day, the relevant payment system is closed for settlement. • 'SUSP' – Trading Status Suspended. • 'TECH' - Penalty (to be) removed because there were technical impossibilities at the CSD level that

Position	Length	Type	STD Name	Description
				<p>prevent settlement, such as: a failure of the infrastructure components, a cyber-attack, network problems.</p> <ul style="list-style-type: none"> • 'INSO' – Penalty was removed because of insolvency. • 'OTHR' - Removed Penalty due to a non-standard reason by the CSD.
64	210	A	Rsn-Descr	Additional description (text) of reason why the penalty was (to be) Removed or Switched.
274	11	A	New-fail-Part.(BIC)	<p>New failing Party BIC. BIC of the Party that will become the failing party of the penalty after re-allocation. It must be filled in case the Request Type is 'RALO', otherwise it must be blank.</p> <p>Note: It must be either the delivering or the receiving party of the underlying settlement instruction that was sent already matched.</p>
285	11	A	New-non-fail-Part.(BIC)	<p>New non-failing Party BIC. BIC of the Party that will become the non-failing party of the penalty after re-allocation. It must be filled in case the Request Type is 'RALO', otherwise it must be blank.</p> <p>Note: 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.</p>
296	16	A	T2S-Reference	<p>T2S Reference of the failed Settlement Instruction. For Request-Types REMO, REIN, SWIC this must be the T2S Reference of the underlying Settlement Instruction.</p> <p>For Request-Type RALO (Re-Allocation) this must be the T2S Reference of the failing instruction..</p>
312	04	A	ISO-Tx-Cod	ISO Transaction Code
316	08	D	ISD	ISD = Intended Settlement Date - format YYYYMMDD
324	04	A	Status	<p>Possible values are:</p> <ul style="list-style-type: none"> • 'PEND' – Appeal pending • 'ACPT' - Appeal accepted • 'EXEC' – Appeal/Modification executed • 'REJT' - Appeal rejected
328	210	A	Status-Descr	Additional description (text) of the reason why the modification of the penalty was rejected or accepted
538	16	A	New-T2S-Match-Ref Penalidade	Common Reference assigned by T2S to the new re-allocated penalty.

The field **Status-Descr** contains additional information about the reason why the appeal for the modification of the penalty was rejected.

There are two categories of descriptions. For the first category (**Messages with field information**) also the names of the fields that are related to the rejection are informed. The second category (**Generic messages**) provides only a description of the error.

Status-Descr
Messages with field information:
Not authorized:
Mandatory fields missing:
Penalty does not exist:
An other pending appeal request for the same penalty already exists:
Fields not corresponding with underlying penalty:
Fields only allowed for Request Type RALO, and must be either the Delivering or the Receiving Party of the underlying instruction:
Generic messages:
The individual modification request (body) is invalid
The 'Individual Penalty Identification' is not empty for RALO (Reallocation)
The 'Individual Penalty Identification' field is empty. The 'Individual Penalty Identification' must be filled in case the Request Type is 'REMO' (Removal), 'REIN' (Re-inclusion) or 'SWIC' (Switch)
The Individual Penalty Identification does not exist in T2S
The removal, re-inclusion or switch does not refer to the individual penalty identification of the failing party
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)
It is not possible to modify the Penalty as its appeal period has ended
The 'Market Infrastructure Identification' is not empty for 'REMO' (Removal), 'REIN' (Re-inclusion) or 'SWIC' (Switch)
The 'Market Infrastructure Identification' field is empty. The Market 'Infrastructure Identification' must be filled in case the Request Type is 'RALO' (Reallocation)
The Market Infrastructure Identification does not exist in T2S
The field 'Removal Reason Code' is empty for REMO (Removal)
The field 'Removal Reason Code' is not empty for REIN (Re-inclusion), RALO (Re-allocation) and SWIC (Switch)
The field 'Description text' is empty for Request Type REMO with Removal Reason Code OTHR or for a Request Type SWIC (Switch)
The field 'Description text' is not empty for REIN (Re-inclusion), RALO (Re-allocation) or REMO without Removal Reason Code OTHR
The field 'New failing Party BIC' is empty in a RALO (Re-allocation) modification
The new failing Party is neither the delivering nor the receiving party of the underlying Settlement Instruction that was sent already matched
The field 'New Non-failing Party BIC' is empty in a RALO (Re-allocation) modification
The New failing Party BIC corresponds to the delivering party of the underlying Settlement Instruction but the New non-failing Party BIC is not the receiving party, or vice versa
The 'New failing Party BIC' is equal to 'New non-failing Party BIC', but the 'T2S reference of the failed Settlement Instruction' field is empty
The 'T2S reference of the failed Settlement Instruction' is neither the delivering nor the receiving Settlement Instruction created in T2S from the already matched
'New failing Party BIC' and 'New non-failing Party BIC' are different, but the 'T2S reference of the failed Settlement Instruction' is not empty
The 'New failing Party BIC' is filled, but the Request Type is not RALO (Re-allocation)

Status-Descr
The 'New non-failing Party BIC ' is filled, but the Request Type is not RALO (Re-allocation)
The 'T2S reference of the failed Settlement Instruction' is filled for a Request Type different to RALO (Re-allocation)
It is not possible to remove a Penalty that is not active
It is not possible to re-include a Penalty that is not removed
It is not possible to re-include a Penalty that was removed because of a Reallocation
It is not possible to switch a Penalty that is not active
It is not possible to reallocate a Penalty that is not active
It is not possible to reallocate a Penalty that is not a LMFP
It is not possible to reallocate a Penalty already reallocated before
The underlying Settlement Instruction of the Penalty was not sent as already matched to T2S