CSDR – Penalty Reporting

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Alignment

ISO 15022 (MT537 – MT 548) compatible with ISO 20022 (semt.044)

- Sep 2018 / Jan 2019 data requirements
- Free text fields

Development of ISO 20022 semt.044 – March workshop

- Additional requirements
- Complementary changes to ISO 15022 for SR 2020 (T2S / SMPG / ECSDA)

Message Comparison (CSD = T2S in)

MT537

Seq D	Period / Date
	Party (Receiver) = CSD/DCP
	Indicator
Seq D1	Currency
	Date of Penalty
	Party
	Amounts (D+C)
Seq D1a	Party
	Net Amount (agg)
	Counterparty
Seq D1a1	Ref
	Type (LM/SF)
	Amount
	# days
Seq D1a1A	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Semt.044

L1	Period / Date
	Frequence (D / M)
	Indicator (computed, update, …)
L1’	Party (Receiver)
L1’’	Currency
	Date of Penalty
	Party
	Amounts (D+C)
L2	Party
	Counterparty
	Net Amount (agg)
L3	Ref
	Type (LM/SF)
	Amount
	# days
L4	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Message Comparison (CSD = T2S in)

MT537

Seq D	Period / Date
	Party (Receiver) = Euroclear France
	Indicator
Seq D1	Currency
	Date of Penalty
	Party = SocGen
	Amounts (D+C)
Seq D1a	Party = Caceis
	Net Amount (agg)
	Counterparty = AXA IM
Seq D1a1	Ref
	Type (LM/SF)
	Amount
	# days
Seq D1a1A	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Semt.044

L1	Period / Date
	Frequence (D / M)
	Indicator (computed, update, …)
L1’	Party (Receiver) = Euroclear France
L1’’	Currency
	Date of Penalty
	Party = SocGen
	Amounts (D+C)
L2	Party = Caceis
	Counterparty = AXA IM
	Net Amount (agg)
L3	Ref
	Type (LM/SF)
	Amount
	# days
L4	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Message Comparison (Cross CSD)

MT537

Seq D	Period / Date
	Party (Receiver) = CSD/DCP
	Indicator
Seq D1	Currency
	Date of Penalty
	Party
	Counterparty CSD
	Amounts (D+C)
Seq D1a	Party
	Net Amount (agg)
	Counterparty
Seq D1a1	Ref
	Type (LM/SF)
	Amount
	# days
Seq D1a1A	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Semt.044

L1	Period / Date
	Frequence (D / M)
	Indicator (computed, update, …)
L1’	Party (Receiver)
L1’’	Currency
	Date of Penalty
	Party
	Amounts (D+C)
L2	Party
	Counterparty
	Counterparty CSD
	Net Amount (agg)
L3	Ref
	Type (LM/SF)
	Amount
	# days
L4	Date
	ISIN
	Amount
	Transaction • Ref • Trade

Message Comparison (Cross CSD)

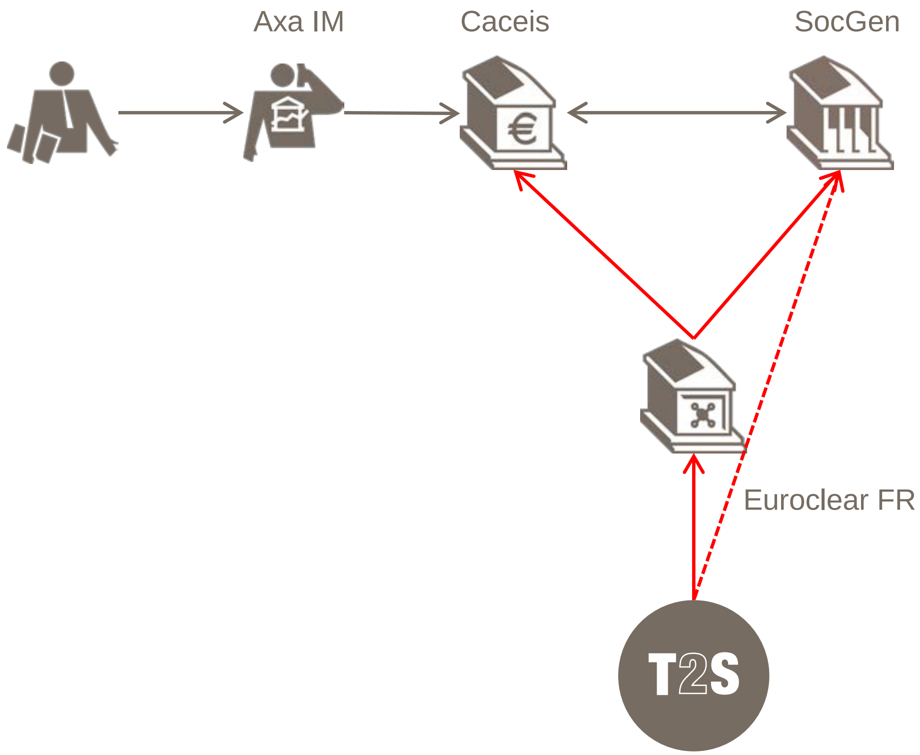
MT537

Seq D	Period / Date
	Party (Receiver) = Euroclear France
	Indicator
Seq D1	Currency
	Date of Penalty
	Party = SocGen
	Counterparty CSD = VP Denmark
	Amounts (D+C)
Seq D1a	Party
	Net Amount (agg)
	Counterparty = DanskeBank
Seq D1a1	Ref
	Type (LM/SF)
	Amount
	# days
Seq D1a1A	Date
	ISIN
	Amount
	Transaction
	• Ref
	• Trade …. Nordea IM

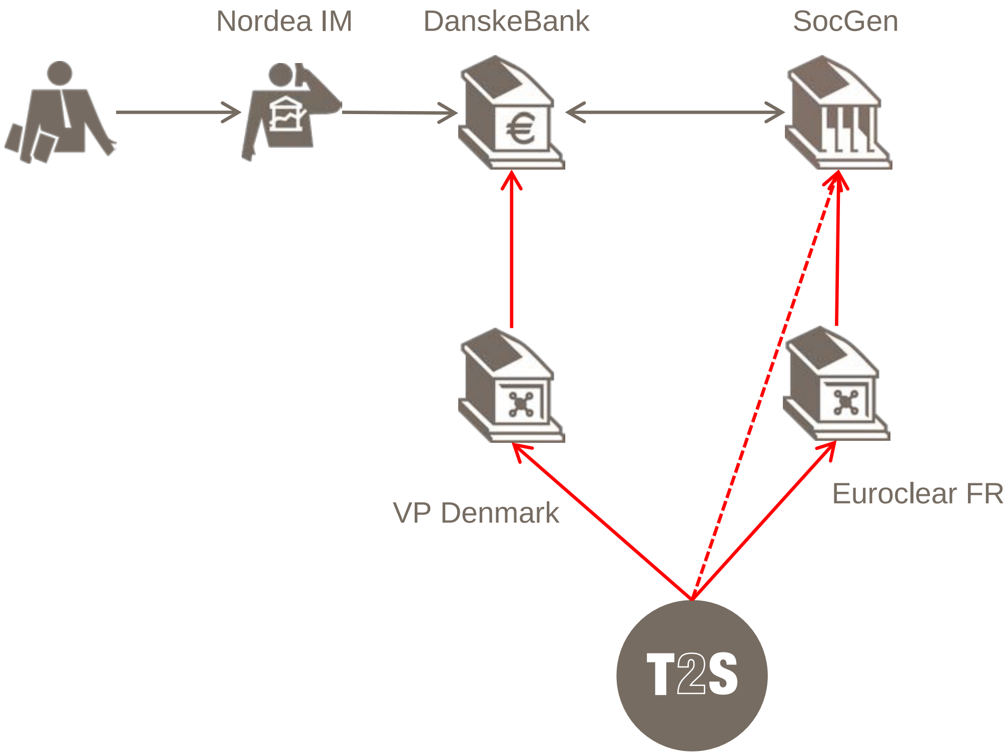
Semt.044

L1	Period / Date
	Frequence (D / M)
	Indicator (computed, update, …)
L1’	Party (Receiver) = Euroclear France
L1’’	Currency
	Date of Penalty
	Party = SocGen
	Amounts (D+C)
L2	Party
	Counterparty = DanskeBank
	Counterparty CSD = VP Denmark
	Net Amount (agg)
L3	Ref
	Type (LM/SF)
	Amount
	# days
L4	Date
	ISIN
	Amount
	Transaction
	• Ref
	• Trade …. Nordea IM

CSD = T2S in



Cross CSD



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