

1 FT DEX Change List

1.1 Introduction

1.1.1 This document complements issue 20.2 of the File Transfer message protocol for communication between CREST and its users' computer systems.

1.1.2 It gives a general indication of the areas where change has occurred between issues 19.1 and 20.0 and additional changes between issues 20.0 and 20.2 of the File Transfer Data Exchange Manual.

1.1.3 E. & O. E.

1.2 Main Areas Of Change

1.2.1 Updates for Term DBVs.

1.3 Changes to Data Messages

1.3.1 General

1.3.1.1 Face page, index and introduction sections updated appropriately for the new version.

1.3.2 Chapter 10

1.3.2.1 In V20.1, add new transaction types to 10.1.7 description of Stock Movements.

1.3.2.2 In V20.1, update 10.2.18 for ASBN which can now be used to create a Term DBV Substitution transaction as well as a Repo Substitution transaction.

1.3.3 Chapter 11

1.3.3.1 Update the introduction to cover both overnight and term DBVs. Further updates to the introduction in V20.1.

1.3.3.2 NDDN - remove version 3, add version 5 to include fields RETURN DATE and MARK TO MARKET. APPLY BOE HAIRCUT also added to version 5 in V20.1.

1.3.3.3 NDDQ/NDDP - remove version 3, add version 5 to include fields RETURN DATE and MARK TO MARKET in the response. APPLY BOE HAIRCUT also added to version 5 in V20.1.

1.3.3.4 In V20.1, NVTQ/NVTP - remove version 2, add version 4 to include APPLY BOE HAIRCUT.

1.3.3.5 In V20.1, include template CT0215 for messages NTAN Term DBV Adjustment Input, NTAQ/NTAP Term DBV Adjustment Retrieve and NTTQ/NTTP Term DBV Transaction Retrieve. In V20.2, make DBV REASON CODE 'O' rather than 'Y' on

NTAP response. In V20.2, make TRANSACTION REFERENCE ‘O’ rather than ‘Y’ on NTTP response.

1.3.3.6 In V20.1, NDDD can also be used to delete a Term DBV Adjustment instruction.

1.3.4 Chapter 12

1.3.4.1 ARPQ/ARPP - remove version 1, add version 2 to include SELECTION TERM REPOS, SELECTION OPEN REPOS, SELECTION TERM DBVS, SELECTION DATE FROM, SELECTION DATE TO and SELECTION ALERTS ONLY in the request; include BASE COLLATERAL VALUE, MARK TO MARKET, DBV CLASS, ACCOUNT ID, TERM DBV INTEREST TRANSACTION ID, DBV CONCENTRATION LIMIT, TRANSACTION TYPE, TDO ALERTS, LAST COLLATERAL VALUE and GIVER OR TAKER in the response and CONCENTRATION and TDR ALERTS in the response for the returns.

1.3.4.2 In V20.1, add APPLY BOE HAIRCUT to ARPP for version 2. Make TDR Alerts ‘O’ on ARPP message.

1.3.5 Chapter 17

1.3.5.1 BSBQ/BSBP – remove version 2, add version 4 to include fields REPO BALANCE COLLATERAL OUT and REPO BALANCE COLLATERAL IN in the response. REPO BALANCE renamed REPO BALANCE SCR.

1.3.5.2 Add new messages AOCQ/AOCP to CT0005. CONSIDERATION made Optional on AOCP in V20.1.

1.3.6 Chapter 20

1.3.6.1 For V20.1, include term DBV transactions in Exposure description.

1.3.7 Annex A

1.3.7.1 Amend description of the following components:

- a) BUY SELL BACK
- b) PARTY TRANSACTION STATUS.

1.3.7.2 Amend valid values for the following components:

- a) DBV PARTY STATUS
- b) DBV STATUS
- c) EXCLUSION REASON

- d) GIVER OR TAKER
- e) TRANSACTION STATUS
- f) TRANSACTION TYPE.

1.3.7.3 Rename the following components:

- a) NEXT REPO RETURN DATE is now NEXT RETURN DATE
- b) REPO BALANCE is now REPO BALANCE SCR
- c) REPO MARGIN is now COLLATERAL MARGIN
- d) REPO RETURN CONSIDERATION is now RETURN CONSIDERATION
- e) REPO RETURN DATE is now RETURN DATE
- f) REPO RETURN PRIORITY is now RETURN PRIORITY
- g) REPO RETURN TRANSACTION ID is now RETURN TRANSACTION ID
- h) REPO RETURN TRANSACTION STATUS is now RETURN TRANSACTION STATUS.

1.3.7.4 Add new components:

- a) BASE COLLATERAL VALUE
- b) CONCENTRATION
- c) DISPLAY SEQUENCE
- d) LAST COLLATERAL VALUE
- e) MARK TO MARKET
- f) REPO BALANCE COLLATERAL IN
- g) REPO BALANCE COLLATERAL OUT
- h) SELECTION ALERTS ONLY
- i) SELECTION DATE FROM
- j) SELECTION DATE TO
- k) SELECTION OPEN REPOS
- l) SELECTION TERM DBVS
- m) SELECTION TERM REPOS
- n) TDO ALERTS

- o) TDR ALERTS
- p) TERM DBV INTEREST TRANSACTION ID.

1.3.7.5 Further updates in V20.1 as follows:

- a) APPLY BOE HAIRCUT - new
- b) BASE COLLATERAL VALUE - definition amended
- c) BASE CONSIDERATION - new
- d) BASE VALUE SOUGHT - new
- e) CONCENTRATION - definition amended
- f) CURRENT MARKET VALUE - new
- g) DBV CLASS - add new value UGO - unstripped gilts only
- h) DIVIDEND MANDATE - valid values amended
- i) EXPOSURE - amend definition
- j) LAST COLLATERAL VALUE - definition amended
- k) LAST EQUIVALENT VALUE SOUGHT - new
- l) MARK TO MARKET - definition amended
- m) NEXT BASE VALUE SOUGHT - new
- n) NEXT CONSIDERATION - new
- o) ORIGIN TRANSACTION ID - definition amended
- p) SELECTION INACTIVE RETURNS - new
- q) TDO ALERTS - definitions amended
- r) TRANSACTION TYPE - add new transaction type TDA as inputtable.

1.3.7.6 Further updates in V20.2 as follows:

- a) DBV REASON CODE - additional valid values
- b) CURRENT MARKET VALUE - type amended to 2.

1.3.8 Annex C

1.3.8.1 Columns added for the new transaction types.

1.3.8.2 In V20.2, PRIORITY now 'O' for TDE and TDM transaction types.

1.3.9 Annex D

1.3.9.1 Columns added for the new transaction types.

1.3.9.2 TDA transaction added to V20.1.