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1. Purpose of the Document

This document presents an overview of the technical impact of the Genium INET 5.0.0280 release (November 2021) on the OMnet API compared to the version 5.0.0265 (May 2021).

To ensure that the full impact of the 5.0.0280 release is considered, the “Summary of Changes” section in the OMnet Message Reference Manual should be used.
2. Settlement Transaction Condition Indicator - Partial successful Buy-In (BPSS)

2.1 New BPSS indicator on settlement instructions

2.1.1 Description
As per the Central Securities Depositories Regulation (CSDR), additional settlement instructions should be created for the case where a Buy-In is only partially successful. These new instructions for the remaining quantity need to be flagged accordingly when sent to the central depository (CSD) to allow for proper identification. The existing OMnet DvP Instruction information will hence be enhanced with a new Settlement Transaction Condition Indicator (STCO) field where BPSS (Partial successful Buy-In) will be the only possible value at this stage. A Broadcast is sent out for every new DvP instruction created, or when a DvP instruction is changed. In addition, missing or historic DvP instructions can be retrieved via related queries.

The change in message content should be considered by any user using the below Messages.

2.1.2 Messages
The STCO - BPSS indicator will be added in the following Messages:

- SB1 - DvP Instruction BROADCAST
- SA5 – Answer to DvP Instruction, Missing QUERY (SQ5)
- SA6 – Answer to DvP Instruction, Historic QUERY (SQ6)

2.1.3 Structures
The impacted messages all include the structure `dvp_instruction_api`. The struct `dvp_instruction_api` has a filler that will be replaced with a STCO qualifier where the following value set is expected. The qualifier may also be blank.

<table>
<thead>
<tr>
<th>Name</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>NONE</td>
<td>0</td>
<td>Unset and unknown</td>
</tr>
<tr>
<td>BPSS</td>
<td>1</td>
<td>Partial successful Buy-In</td>
</tr>
</tbody>
</table>

Mock up of the enhanced `dvp_instruction_api` struct (new content in *italic*, removed content in *strikethrough*):

```c
struct dvp_instruction_api {
    struct series
    struct csd
    struct modified_by
    struct deliverable_series // Of type: SERIES
    ...
    UINT8_T stco_qualifier_c // STCO Indicator
    CHAR filler_1_s // Filler
    ...
}
```
3. Extended account information for Collateral Transaction broadcast

3.1 Extended Collateral account information

3.1.1 Description
Information about a Collateral Transaction is broadcasted using the existing FB6 message. In addition, FQ22 with the related answer FA22 may be used by a user to query for missed Collateral Transaction broadcasts. The existing message definition, specifically the COLLATERAL_TRANSACTION_INFO (18024) struct, cover some basic details around the relevant Genium INET Collateral account. To allow for a higher level of granularity, additional account information will be added to the FB6 and FA22 messages. The addition will be done as a new struct on top struct level, meaning that the new information is optional for any user to digest.

The change in message content should be considered by any user using the below Messages.

3.1.2 Messages
The extended Collateral account information will be added to the following Messages:

- FB6 – Collateral Transaction BROADCAST
- FA22 - Missing Collateral Transaction ANSWER (answer to query FQ22)

3.1.3 Structures
The impacted messages will be enhanced with a new collateral_account_info struct on top level:

```c
struct broadcast_hdr Sequence {
    struct sub_item_hdr Choice {
        struct sequence_number_info // Named struct no: 18023
        struct deposit_withdraw_collateral // Named struct no: 18022
        struct collateral_transaction_info // Named struct no: 18024
        struct corporate_action_info // Named struct no: 18038
        struct collateral_payment_transaction_info // Named struct no: 18050
        struct collateral_account_info // Named struct no: xxxxx
    }
}
```

The collateral_account_info struct will be defined to include the following information:

```c
struct collateral_account_info {
    char[12] account_type // Account type
    char[40] description_s // Account type description
    UINT8_T allowed_collateral_c // Allowed Collateral
}
```

where allowed_collateral_c has the following possible values:

<table>
<thead>
<tr>
<th>Name</th>
<th>Value</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>No Collateral</td>
<td>0</td>
<td>No Collateral allowed.</td>
</tr>
<tr>
<td>Margin Collateral</td>
<td>1</td>
<td>Margin Collateral.</td>
</tr>
<tr>
<td>DF Collateral</td>
<td>2</td>
<td>Default Fund Collateral.</td>
</tr>
<tr>
<td>CM Propagation</td>
<td>3</td>
<td>CM Propagation.</td>
</tr>
</tbody>
</table>
4. Venue of Execution

4.1 Inheriting of Venue of Execution for certain trade operations

4.1.1 Description

Venue of execution (venue_of_execution_s) is typically equal to the MIC code value as defined for the instrument on market level and populated for all exchange trades. The Venue of Execution is today not inherited from an old to new trade for certain trade operations, such as a Give-up.

Post trade events should reflect where the trade was originally executed. Therefore the MIC (Venue of execution) initially reported will be persisted during life cycle events. While no new fields or values will be introduced with this change per se, the venue_of_execution_s field will, with this change, be populated for more scenarios than previously.

4.1.2 Messages

The above field is used in the following messages:

- BD6 - Dedicated Trade Information VIB
- CQ10 - Query missing trade
- CQ11 - Query missing trade, historical
- BD70 - Trade Ticker VIB
- TR70 – Query Trade Ticker

4.1.3 Structures

The field is available in the following structures:

- MIFID_TRADE_TICKER (34407)
- CL_TRADE_REGDATA (131)
## 5. Revision History

<table>
<thead>
<tr>
<th>Date</th>
<th>Revision</th>
<th>Change Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>2021-05-05</td>
<td>1</td>
<td>Initial version</td>
</tr>
<tr>
<td>2021-09-27</td>
<td>2</td>
<td>Updated layout of <code>dvp_instruction_api</code> used for <code>Settlement Transaction Condition Indicator - Partial successful Buy-In (BPSS)</code>. The existing filler will be replaced by the new indicator. This will ensure the total size of the struct remains the same after the change.</td>
</tr>
</tbody>
</table>