Global Post-Trade Working Group

Settlement Status Management Proposal

May 4, 2023

Revision 0.3

Proposal Status: Released

DISCLAIMER

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Document History

Revision	Date	Author	Revision Comments
v0.1	April 12, 2023	L. Taikitsadaporn for GPTWG	Initial draft based on Recommended Practices v0.5 drafting and discussions.
v0.2	April 27, 2023		Updated based on initial feedback from GTC Apr. 20, 2023, call and further discussions on the GPTWG call on Apr. 27, 2023
			• Removed the proposal of new fields SettlementStatusRequestTransType and SettlementStatusRequestRefID from proposed SettlementStatusRequest(35=EC) message; made SubscriptionRequestType(263) in the same message a required field.
			• Renamed SettlementStatusReportReason to SettlStatusReason(2969) and redefined.
			• Redefined SettlStatus(2968).
			• Removed mapping table (originally Table 1) and provided examples instead on how to use SettlStatus(2968) and SettlStatusReason(2969) fields.
			• Updated Figure 3 to show that ack messages are optional; and include use of SubscriptionRequestType(263) in the request message of diagram.
v0.3	May 4, 2023		Updated based on GTC May 4, 2023, call to continue discussion. From conclusion of issue #3, decision was made to remove SettlementStatusReportTransType and SettlementStatusReportRefID fields from SettlStatusReport(35=EF) message.
ASBUILT	June 3 ,2023		• Created ASBUILT
	June 21, 2023		• Corrected new field names using the term "settlement" to "settl" to comply with existing field name pattern with this term.
			• Corrected new component name to use "Settl" instead of "Settlement" to comply with existing name pattern with this term.
			• Updated message flow diagrams to reflect

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			assigned MsgType values, tag numbers, and updated field names.
	July 31, 2023		• QC: corrected message reference typo and missing field tag number in narrative text.

1 Introduction

The FIX Global Post-trade Working Group (GPTWG) members have identified a gap in the needed communication of securities settlement status to the buy-side or investment/asset management community in near real-time. This information gap has led to a desire by the buy-side community to receive this information in a timelier manner from the party who is able to provide it to the buy-side, whether it's the broker/dealer, custodian or some other outsourcer. This gap analysis proposes a set of new FIX messages to facilitate this communication to bridge the gap between information custodians, broker/dealers or outsourcers are receiving via SWIFT MT messages today and conveying the status back to the buy-side.

Discussions of SWIFT MT messages and specific local market structure requirements are out-of-scope of this gap analysis. The purpose of these proposed messages is not to change or disrupt any of the existing process for securities settlement.

1.1 Summary of Proposed Changes

The summary of proposed new messages to support settlement status communication described in Section 2 are:

- SettlementStatusRequest(35=*EC*)

- SettlementStatusRequestAck(35=*ED*)

- SettlementStatusReport((35=*EE*)

- SettlementStatusReportAck(35=*EF*)

These new messages also necessitate the creation of a new post-trade message category proposed to be called "Settlement Status Management".

2 Business Requirements

Settlement status communication is a function of the securities settlement of a securities transaction. The securities settlement workflow, whether for domestic or cross-border settlement, has a workflow distinct to its operations as it involves the exchange of securities for money. Each step in this process has a status. Today this workflow is facilitated by the relevant parties using SWIFT MT or MX messages through the SWIFT network. In the environment where near real-time information is needed or required, Investment managers who initiated the order to transact wish to know about the settlement status of their trades. As an extension of the existing FIX Allocations and Confirmation workflows, four new message types are proposed to allow the broker, custodian or an outsourcer (e.g. vendor system) to communicate security settlement status back to the investment manager. The diagram below illustrates at a high level the custodian as the party communicating the status back to the investment manager directly, however this function may also be performed by the broker or an outsourcer, depending on the investment manager's setup.

Figure 1: High level activity flow
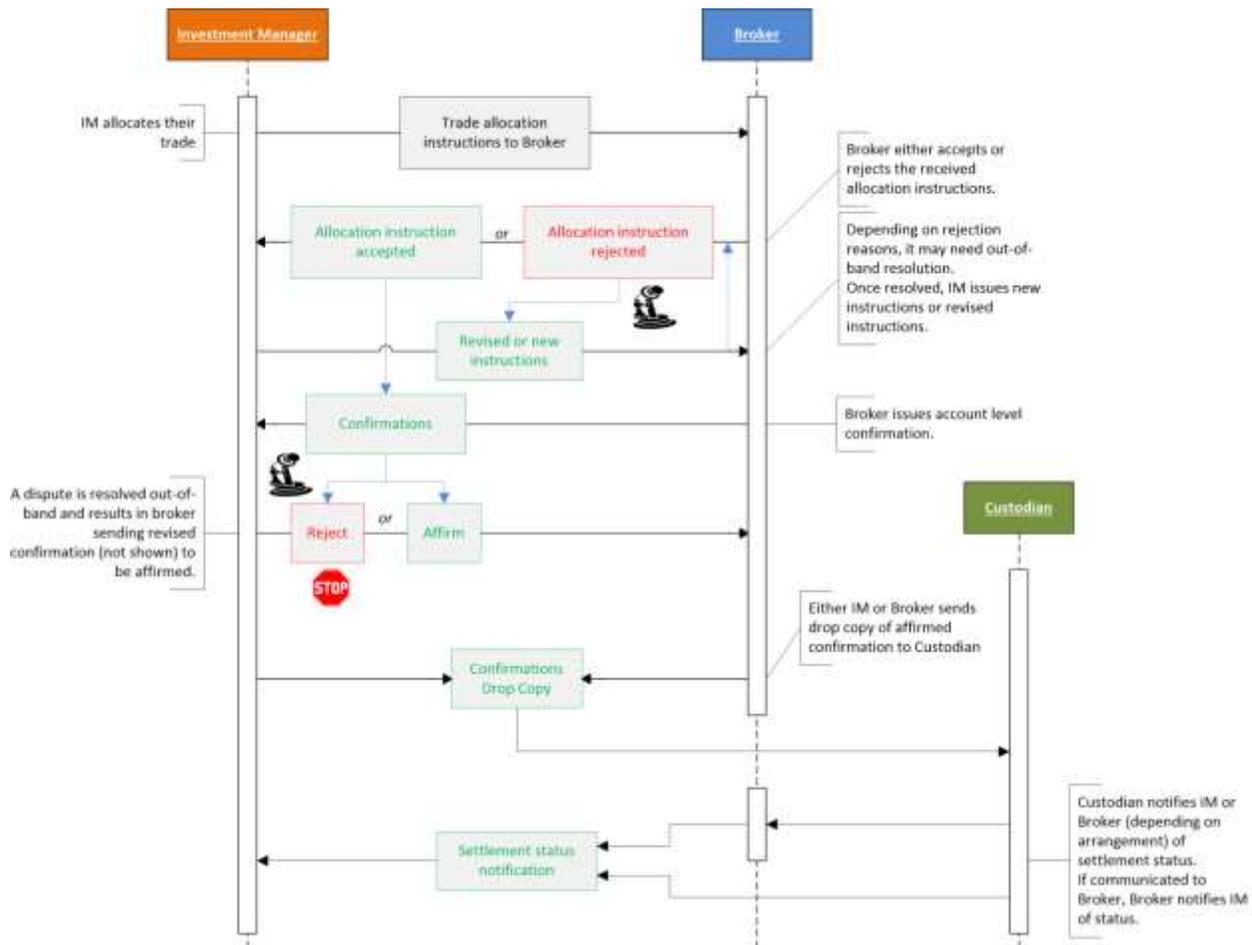
It should be noted that the existing allocations and confirmation process as documented in the different FIX Recommended Practices are not affected. The communication of the settlement status picks up after the confirmation has been affirmed (or acknowledged as done in some markets) by the investment manager and the settlement process is initiated using SWIFT MT/MX messages.

2.1 SettlStatusReason(2969) and SettlStatus(2968) Usage

The SettlementStatusReport(35=EE) contains two key fields that will carry the content from the following fields of the MT548 :

- SettlStatus(2968) - This field contains the known status of the settlement. The content from MT548 mandatory subsequence A2 (Status) field 25D (Status code) should carry into this field.

- SettlStatusReason(2969) - This field further qualifies the reason for the status when it is needed. The content from MT548 optional subsequence A2a (Reason) field 24B (Reason code) should carry into this field.

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In the MT548 message the field values may have a format of `"aaaa/bbbb"` in the mentioned fields above. The intent is for party that sends the SettlementStatusReport(35=EE) to send the value from the two fields as-is in the proposed FIX fields.

The list of 25D (Status code) possible values can be found here:
https://www.iso20022.org/15022/uhb/mt548-10-field-25d.htm

The list of 24B (Reason code) possible values can eb found here:
https://www.iso20022.org/15022/uhb/mt548-12-field-24b.htm

Example 1:

If the MT548 has the following in subsequence A2:

```
25D:MTCH
```

Then in the SettlementStatusReport(35=EE) the following would be sent in the SettlStatus(2968) field:

```
2968=MTCH
```

The example above states that the status of the settlement is "matched". As this state is pretty clear, further qualification is not needed.

Example 2:

If the MT548 has the following in subsequence A2 and A2a respectively:

```
25D:MTCH/NMAT
24B:NMAT/DTRD
70D:REAS/some text about why DTRD
```

Then in the SettlementStatusReport(35=EE) the above field content from the MT548 would be sent in the SettlStatus(2968), SettlStatusReason(2969) and optional SettlStatusReasonText(2970) fields **respectively** as follows:

```
2968=MTCH/NMAT
2969=NMAT/DTRD
2970="some text about why DTRD"
```

The example above states that the status of the settlement is "not matched" and the reason for the "not matched", in this example, is "`DTRD`" which means "disagreement trade date" (i.e. trade date does not match).

3 Issues and Discussion Points

	Issue	Date	Status	Discussion
1	The SettlementStatusReportReason	Apr. 27, 2023	Closed	After the GTC presentation on Apr. 20, 2023, the GPTWG convened on

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	Issue	Date	Status	Discussion
	and SettlStatus(2968) fields are designed to be a direct mirror of the MT548 subsequence A2a field 24B which is made up of two parts: *Qualifier/Reason*. The code values for Qualifier and Reason are 4-char codes. In this proposal, as shown in section 2.x, the MT 548 code values have been deconstructed and mapped to proposed FIX integer based values for the two new FIX fields. **Question:** Should the FIX approach be maintained or should these two fields be open string fields to simply carry forward into FIX the actual values from the MT548 without any mapping required. **Pros to carry forward MT values:** FIX doesn't need to maintain this code set and keep it in sync with changes to the MT548. **Cons to carry forward MT values:** Implementers would need to be able to look up what the MT548 codes mean. It is unclear if the definitions of these codes are easily and publically available.			Apr. 27, 2023, to further discuss. It was decided that FIX will not attempt to map code values between the two standards, but to carry through what is supplied in the MT548 into the FIX message as-is. Also as a result of this discussion and a comment noted by a WG participant from SWIFT that the proposal missed a key field, 25D, from the MT548 that should be carried through to the FIX message: • the originally proposed SettlementStatusReportReason field has been renamed to SettlStatusReason(2969) and redefined • SettlStatus(2968) was also redefined
2	Related to the above, should FIX also define its own set of codes for one or both fields SettlementStatusReportReason and SettlStatus(2968) to potentially accommodate markets that may not be using SWIFT MT/MX messages for settlement of trades?	Apr 27, 2023	Closed	The update to the two fields (as described in Issue #1) does not preclude FIX also defining its own codes, however, at this time a need to do this has not be identified as the codes in the MT548 message are very granular and extensive. *Note: As concluded in Issue #1, SettlementStatusReportReason has been renamed to SettlStatusReason(2969) and redefined.
3	Does the SettlementStatusReport(35=EE)	May 4,	Closed	On the GTC May 4, 2023, call this was discussed and participants

Issue	Date	Status	Discussion
need the SettlementStatusReportTransType and SettlementStatusReportRefID? It did not seem necessary when status provided is almost always the current status.	2023		agreed that it is highly unlikely that back office and settlement systems will be able to support such paradigm as chaining messages. It was agreed that whenever the current status for a trade is provided it is always treated as a "replace" or update what was previously sent.

4 Proposed Message Flow

This section describes the specific FIX message flows for the different scenarios using the proposed new messages.

4.1 Affirmation Drop-copy for Settlement Status

It is typical that investment managers will communicate a block trade's allocation instruction with their broker. Once the allocation to each account has been confirmed by the broker and affirmed (or acknowledged) by the investment manager it is deemed an affirmed trade (or acknowledged) for settlement purposes, i.e. the allocated amount to the specified account may proceed to settlement process. As an extension to this workflow, for investment managers who wish to receive updates to the settlement status of a given affirmed trade, a drop copy of the affirmed/acknowledged Confirmation(35=AK) message can sent to the party able to provide the settlement status for that trade.

Figure 2 below illustrates this flow using the custodian as the party that is able to provide the settlement status to the investment manager. This role could be undertaken by any party such as a broker or outsourcer (e.g. vendor system) if they can provide the same information to the investment manager. In most cases, if the broker who provided the confirmation is the same party providing the settlement status, a drop copy may not be necessary. Upon receiving the drop-copy of the Confirmation(35=AK) message, settlement status updates is provided via the SettlementStatusReport(35=EE).

The settlement status should be sent to the party that provided the affirmed/acknowledged Confirmation(35=AK) drop-copy. For example, if the broker provided the custodian with the drop-copy of the Confirmation(35=AK) then the custodian provides the settlement status to the broker, and the broker may proceed to communicate that status to the investment manager using the same SettlementStatusReport(35=EE). The custodian may also directly communicate the status to the investment manager.

Depending on bilateral implementation agreement, under this scenario the investment manager may receive near real-time status updates without having to send a request for the status.

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Figure 2: Settlement Status Notification
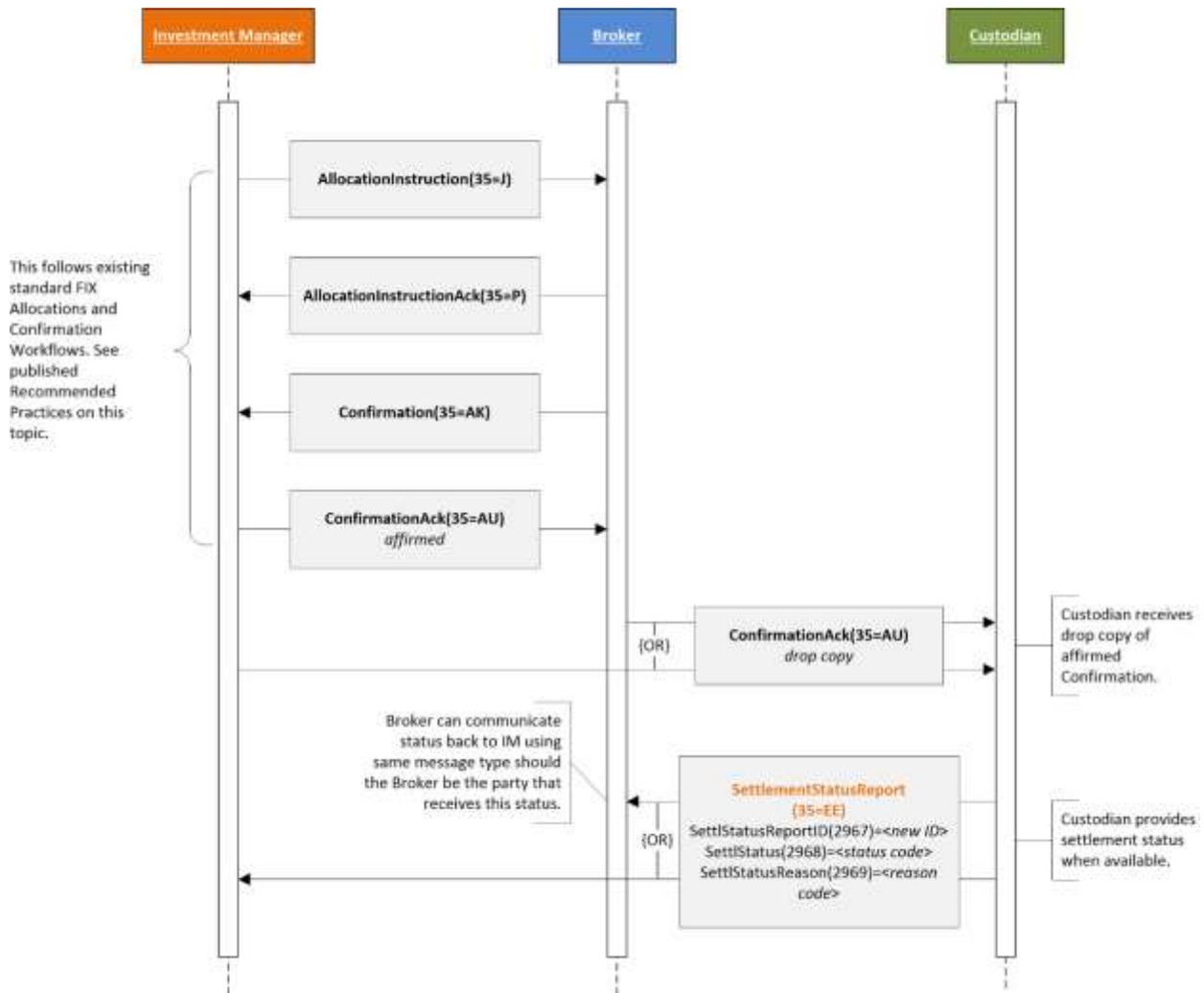
4.2 Settlement Status Request and Report

This scenario encompasses an explicit request to receive settlement status information. A SettlementStatusRequest(35=EE) is sent to the party that is able to provide settlement status information. The request may either reference a Confirmation(35=AK) message known to the receiver of the request, or provide all the necessary transaction details.

The request may be a one-time request (i.e. SubscriptionRequestType(263)=0 (Snapshot) or a subscription (i.e. SubscriptionRequestType(263)=1 (Snapshot + update (subscribe))). As a "subscription" request, the receiver of the request responds back with the trade's settlement status as they become known in near real-time. As a "one-time" request, the receiver of the request responds back with the trade's settlement status currently known to the receiver.

Acknowledgement messages are optional.

Figure 3: Settlement Status Request and Status Report
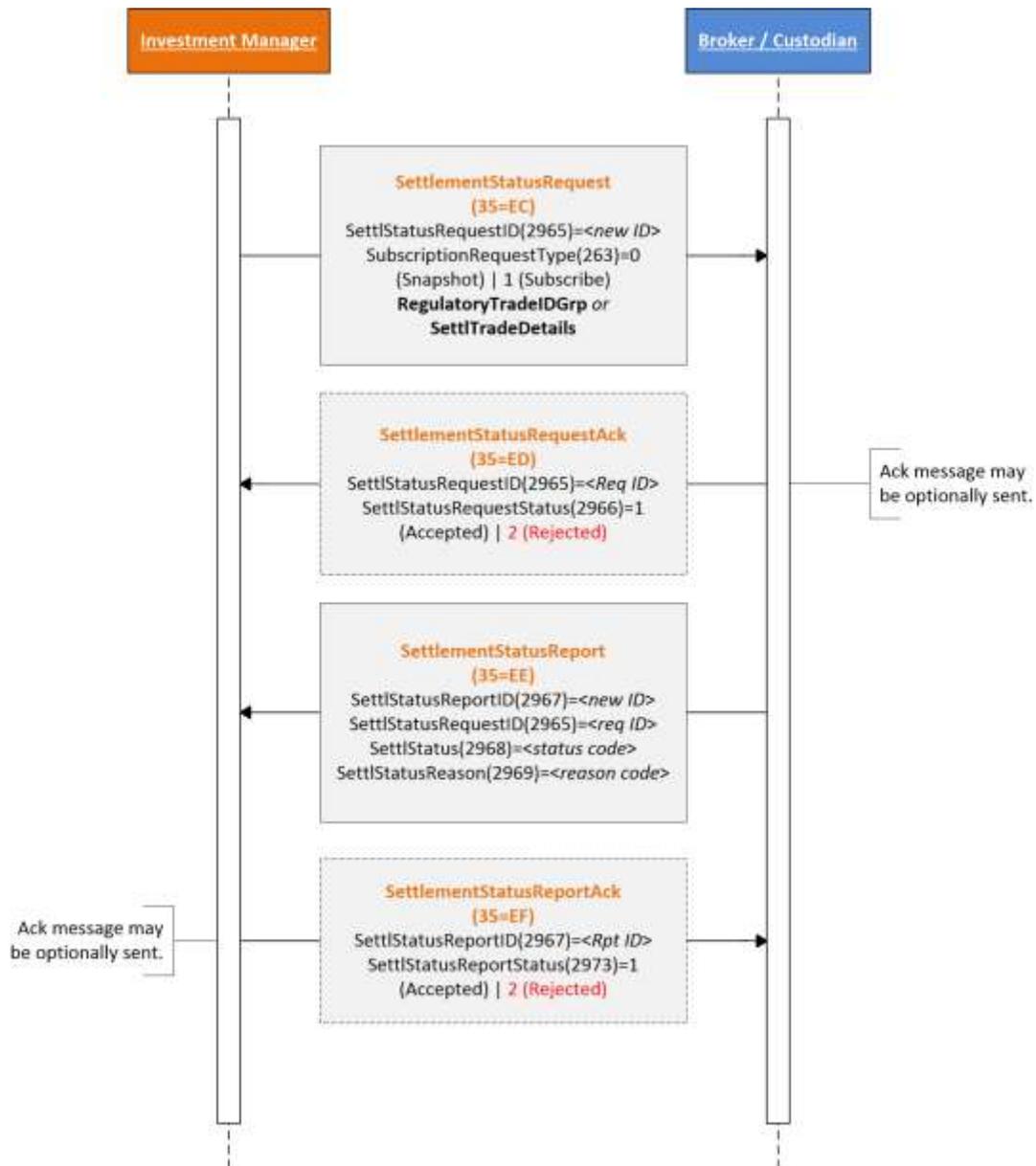
5 FIX Message Tables

5.1 SettlementStatusRequest(35=EC)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SettlementStatusRequest

Message Abbreviated Name (for FIXML)	SettlStatReq	
Category	SettlementStatusManagement	
Action	_X_New __Change	
Message Synopsis	SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.	
Message Elaboration	Where possible a trade reference or identifier should be provided, and if it is not possible it is recommended that as much of the trade details are provided in the request as possible. The trade details provided are not intended to serve as filter criteria but look-up criteria.	
To be finalized by FPL Technical Office		
(MsgType(tag 35) Enumeration	EC	
Repository Component ID	165	

Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
Standard Header		Y	ADD		MsgType = EC
2965	SettlStatusRequestID	Y	NEW		Unique identifier assigned by sender of this message.
263	SubscriptionRequestType	Y	ADD		
Parties		N	ADD		
RegulatoryTradeIDGrp		N	ADD		May be used to specify the UTI (ISO 23897) of the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
SettlTradeDetails		N	NEW		May be used to provide trade details to look-up the trade this status request is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
60	TransactTime	Y	ADD		
58	Text	N	ADD		

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
354	EncodedTextLen	N	ADD		Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	ADD		Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Standard Trailer		Y	ADD		

5.2 SettlementStatusRequestAck(35=ED)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SettlementStatusRequestAck
Message Abbreviated Name (for FIXML)	SettlStatReqAck
Category	SettlementStatusManagement
Action	_X_New __Change
Message Synopsis	SettlementStatusRequestAck(35=ED) is used to respond to the SettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.
Message Elaboration	This message is not used for communicating settlement status of a trade (see SettlementStatusReport(35=EE)); simply a status of the request message itself.
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	ED
Repository Component ID	166

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
Standard Header		Y	ADD		MsgType = ED

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
2965	SettlStatusRequestID	Y	NEW		Identifier of SettlementStatusRequest(35=EC) message being responded to.
2966	SettlStatusRequestStatus	Y	NEW		
1328	RejectText	N	ADD		
1664	EncodedRejectTextLen	N	ADD		Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	ADD		Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Standard Trailer		Y	ADD		

5.3 SettlementStatusReport(35=EE)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SettlementStatusReport
Message Abbreviated Name (for FIXML)	SettlStatRpt
Category	SettlementStatusManagement
Action	_X_New __Change
Message Synopsis	SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	EE
Repository Component ID	167

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
	Standard Header	Y	ADD		MsgType = EE
2967	SettlStatusReportID	Y	NEW		Unique identifier assigned by sender of this message.
2965	SettlStatusRequestID	N	NEW		Identifier of the SettlementStatusRequest(35=EC) this message is responding to.
2968	SettlStatus	Y	NEW	Maps to MT548 Subsequence A2 field 25D status code	
2969	SettlStatusReason	N	NEW	Maps to MT548 Subsequence A2a field 24B reason code	May be used when additional settlement status reason is available.
2970	SettlStatusReasonText	N	NEW	Maps to MT548 Subsequence A2a field 70D narrative text	May be used to provide additional textual status reason accompanying SettlStatusReason(2969).
2971	EncodedSettlStatusReasonTextLen	N	NEW		Must be set if EncodedSettlStatusReasonText(2972) is specified and must immediately precede it.
2972	EncodedSettlStatusReasonText	N	NEW		Encoded (non-ASCII characters) representation of SettlStatusReasonText(2970) field in the encoded format specified via the MessageEncoding(347) field.
	Parties	N	ADD		
	RegulatoryTradeIDGrp	N	ADD		May be used to specify the UTI (ISO 23897) of the trade this status report is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
SettlTradeDetails		N	NEW		May be used to provide trade details this status report is for. Either RegulatoryTradeIDGrp or SettlTradeDetails must be present.
60	TransactTime	Y	ADD		
58	Text	N	ADD		
354	EncodedTextLen	N	ADD		Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	ADD		Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
Standard Trailer		Y	ADD		

5.4 SettlementStatusReportAck(35=EF)

To be completed at the time of the proposal – all information provided will be stored in the repository	
Message Name	SettlementStatusReportAck
Message Abbreviated Name (for FIXML)	SettlStatRptAck
Category	SettlementStatusManagement
Action	_X_New __Change
Message Synopsis	SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.
Message Elaboration	
To be finalized by FPL Technical Office	
(MsgType(tag 35) Enumeration	EF
Repository Component ID	168

Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
Standard Header		Y	ADD		MsgType = EF
2967	SettlStatusReportID	Y	NEW		Identifier ofSettlementStatusReport(35=EE) being responded to..
2973	SettlStatusReportStatus	Y	NEW		
1328	RejectText	N	ADD		
1664	EncodedRejectTextLen	N	ADD		Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	ADD		Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
Standard Trailer		Y	ADD		

6 FIX Component Blocks

6.1 SettlTradeDetails

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	SettlTradeDetails
Component Abbreviated Name (for FIXML)	SettlTrdDetls
Component Type	___ Group __X_ Component
Category	SettlementStatusManagement
Action	__New __Change
Component Synopsis	SettlTradeDetails component is used to provide the details which can be used to look up a single trade.
Component Elaboration	[enter the component elaboration here]

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To be finalized by FPL Technical Office	
Repository Component ID	2271

Component FIXML Abbreviation: <SettlTrdDetls>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
664	ConfirmID	N	ADD		May be used to identify the trade via the known Confirmation(35=AK) message.
70	AllocID	N	ADD		May be used to identify the trade via the known AllocationInstruction(35=J) message.
467	IndividualAllocID	N	ADD		May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this IndividualAllocID(467) is part of. If specified AllocID(70) should be specified.
793	SecondaryAllocID	N	ADD		May be used to identify the trade via a specific allocated account instance of an AllocationInstruction(35=J) this SecondaryAllocID(793) is part of. If specified AllocID(70) should be specified.
79	AllocAccount	N	ADD		
75	TradeDate	N	ADD		
Instrument		N	ADD		
80	AllocQty	N	ADD		
54	Side	N	ADD		
6	AvgPx	N	ADD		
423	PriceType	N	ADD		
860	AvgParPx	N	ADD		
381	GrossTradeAmt	N	ADD		
118	NetMoney	N	ADD		
15	Currency	N	ADD		
2897	CurrencyCodeSource	N	ADD		
854	QtyType	N	ADD		

Component FIXML Abbreviation: *<SettlTrdDetls>*					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
NestedParties		N	ADD		
64	SettlDate	N	ADD		
119	SettlCurrAmt	N	ADD		
120	SettlCurrency	N	ADD		
2899	SettlCurrencyCodeSource	N	ADD		
SettlInstructionsData		N	ADD		
</SettlTrdDetls>					

7 Category Changes

To be completed at the time of the proposal – all information provided is stored in the repository	
Category Name	SettlementStatusManagement
Section	__PreTrade __Trade _X_PostTrade __Infrastructure
Category Synopsis	Messages used to request for or communicate securities settlement status once the settlement process has been initiated via existing industry norms. These messages are not intended to instruct or initiate securities settlement process.
Category Elaboration	[enter the category elaboration here]
To be finalized by FPL Technical Office	
Category Filename	settlstatmgmt

8 FIX Specification Errata

To be used only by GTC Project Management.

Jira Item	Affected EP/Version	Synopsis of change.

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2965	SettlStatusRequestID	NEW	String	Unique identifier of the SettlementStatusRequest(35=EC).	ReqID	SettlementStatusRequest(35=EC) SettlementStatusRequestAck(35=ED) SettlementStatusReport(35=EE)
2966	SettlStatusRequestStatus	NEW	int	Status of the SettlementStatusRequest(35=EC) message being responded to. Valid values: 0 = Received, not yet processed 1 = Accepted 2 =Rejected - Rejection reason provided in RejectText(1328)	ReqStat	SettlementStatusRequestAck(35=EE)
2967	SettlStatusReportID	NEW	String	Unique identifier of the SettlementStatusReport(35=EE).	RptID	SettlementStatusReport(35=EE) SettlementStatusReportAck(35=EF)
2968	SettlStatus	NEW	String	The settlement status of the identified trade. [Elaboration: This field mirrors MT548 subsequence A2 field 25D Status Code. See https://www.iso20022.org/15022/uhb/mt548-10-field-25d.htm for MT548 code values.]	SettlStat	SettlementStatusReport(35=EE)

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2969	SettlStatusReason	NEW	String	Used to provide additional reason or qualify the reason for the settlement status specified in SettlStatus(2968). [Elaboration:This field mirrors MT548 subsequence A2a field 24B Reason Code. See https://www.iso20022.org/15022/uhb/mt548-12-field-24b.htm for MT548 code values.]	SettlStatRsn	SettlementStatusReport(35=EE)
2970	SettlStatusReasonText	NEW	String	Text description associated with SettlementStatusReason(2969). [Elaboration: This field mirrors MT548 subsequence A2a field 70D Narrative.]	SettlStatRsnTxt	SettlementStatusReport(35=EE)
2971	EncodedSettlStatusReasonTextLen	NEW	Length	Byte length of encoded (non-ASCII characters) EncodedSettlStatusReasonText (2972) field.	EncSettlStatRsnTxtLen	SettlementStatusReport(35=EE)
2972	EncodedSettlStatusReasonText	NEW	data	Encoded (non-ASCII characters) representation of the SettlStatusReasonText(2970) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the SettlStatusReasonText(2970) field.	EncSettlStatRsnTxt	SettlementStatusReport(35=EE)

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2973	SettlStatusReportStatus	NEW	int	Status of the report being responded to. Valid values: 0 = Received, not yet processed 1 = Accepted 2 = Rejected - Rejection reason provided in RejectText(1328)	Stat	SettlementStatusReportAck(35=EF)
35	MsgType	CHANGE	String	Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A U as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver. *** Note the use of lower case letters *** Add enumerations EC = SettlementStatusRequest Elaboration [SettlementStatusRequest(35=EC) is used to request for the settlement status of a trade.] ED = SettlementStatusRequestAck Elaboration [SettlementStatusRequestAck(35=ED) is used to respond to the SecuritySettlementStatusRequest(35=EC) to acknowledge the request and provide status for the request message.] EE = SettlementStatusReport	MsgTyp	

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Elaboration [SettlementStatusReport(35=EE) is a response to the SettlementStatusRequest(35=EC) to provide settlement status for the requested trade. It may also be sent unsolicited without an explicit request message by the party able to provide the settlement status for the trade identified in the report message.] EG = SettlementStatusReportAck Elaboration [SettlementStatusReportAck(35=EF) is used to respond to the SettlementStatusReport(35=EE) to acknowledge or reject the report.]		

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Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples

[Examples may be entered below this line]

Appendix E – Disposition of Public Comments

E.1. *Public comments from [forum user] on [date of post]*

GTC Resolution:

E.2. *Public comments from [forum user] on [date of post]*

GTC Resolution:

r3.3