

Appendix 1
to the Bank of Latvia's Board Regulation No. 915/4
of 21 May 2009

A statement on the securities held on a participant's securities account and the granted loans

At the beginning of the first business day of each month or upon a participant's request, the Bank of Latvia shall send an MT535 *Statement of Holdings* to each participant, comprising the following information: the amount of securities held on the participant's securities account, loans granted and the assigned intraday credit limit, TARGET2-Latvija intraday credit and TARGET2 contingency liquidity.

Name	Field	Explanation
Sender		BIC of the Bank of Latvia
Message Type		535
Receiver		Participant's BIC
Message Text		
Start of Block	:16R:	GENL
Page Number/Continuation Indicator	:28E:	1/ONLY – number of pages of the statement
Reference	:20C:	SEME//transaction reference number
Function of the Message	:23G:	NEWM
Date/Time	:98C:	STAT//YYYYMMDDHHMMSS YYYYMMDDHHMMSS – dates and times of the reporting period
Indicator	:22F:	SFRE//ADHO – a statement upon request by the participant or MNTH – a monthly statement delivered by the Bank of Latvia to the participant
Indicator	:22F:	CODE//COMP – the statement comprises information on the executed (completed) settlements
Indicator	:22F:	STTY//ACCT statement on the securities recorded on the participant's securities account and collateralised transactions concluded by the participant
Indicator	:22F:	STBA//SETT – position of executed settlements as per the date and time covered by the statement
Start of Block	:16R:	LINK
Reference	:20C:	RELA//reference to the request for the statement of the participant's securities account
End of Block	:16S:	LINK
Account	:97A:	SAFE//BIC of the participant – the one whose account statement it is
Flag	:17B:	ACTI//Y
Flag	:17B:	CONS//Y
End of Block	:16S:	GENL
Start of Block	:16R:	SUBSAFE
Account	:97A:	SAFE//COLLATERAL
Flag	:17B:	ACTI//Y
Start of Block	:16R:	FIN
Identification of the Financial Instrument	:35B:	Securities ISIN code
Start of Block	:16R:	FIA
Valuation Haircut	:92A:	VAHA//valuation haircut applied to a security
End of Block	:16S:	FIA
Price	:90A:	MRKT//PRCT/Full price of the security
Date/Time	:98A:	PRIC//Date of the full price of the security

Balance	:93B:	AGGR//FAMT/nominal value of securities – the amount of securities on the participant's securities account (in lats)
Amount	:19A:	HOLD// Currency LVL Collateral value of a security
End of Block	:16S:	FIN
End of Block	:16S:	SUBSAFE
Start of Block	:16R:	SUBSAFE
Account	:97A:	SAFE//LOANS
Flag	:17B:	ACTI//Y
Start of Block	:16R:	FIN
Identification of the Financial Instrument	:35B:	Code of the loan granted to the participant (reference number known to both parties) LOAN FX DEAL (FX) INTRADAY CREDIT LIMIT (DPL1) TARGET2 INTRADAY CREDIT (DPL2) TARGET2 CONTINGENCY LIQUIDITY (CONT)
Start of Block	:16R:	FIA
Method of Interest Computation	:22F:	MICO//A004 – corresponds to act/360; this field is not used for FX, DPL1, DPL2 and CONT
Issue Date	:98A:	ISSU//the issue date of the loan, FX – the value date of the transaction, DPL1, DPL2 and CONT – the date of preparing the statement
Maturity Date	:98A:	MATU//loan maturity date, FX the value date of the transaction DPL1, DPL2 un CONT – the date of preparing the statement
Interest Rate	:92A:	INTR//interest rate on the loan; this field is not used for FX, DPL1, DPL2 and CONT
End of Block	:16S:	FIA
Price	:90A:	MRKT//PRCT/100,00
Balance	:93B:	AGGR//FAMT/nominal value of the loan, for FX transaction – LVL payment amount, DPL1 – assigned DPL1, DPL2 – assigned DPL2 (EUR), CONT – assigned CONT (EUR)
Amount	:19A:	HOLD// Currency LVL Full loan value in lats
Accrued	:19A:	ACRU// Currency LVL Interest due on the loan, for FX transaction – 0.00, DPL1, DPL2 and CONT – 0.00
End of Block	:16S:	FIN
End of Block	:16S:	SUBSAFE
End of Message/Trailer		