

THE PARAMETERS OF THE CENTRAL DEPOSITORY DATABASE AND SECURITIES ACCOUNTS

(effective as of the 19th of November 2007)

1. ISIN code of Lithuanian securities (CD code of securities)

LTPF0000001X – LTPF0099999X – Pension funds
LTIF0000001X – LTIF0099999X – Investment funds
LT000010000X – LT000029999X – Shares of public and private companies (differ by CFI codes)
LT000030000X – LT000039999X – Corporate bonds with maturity up to 1 year
LT000040000X – LT000049999X – Corporate bonds with maturity over 1 year
LT000050000X – LT000059999X – Government securities (GS) with maturity up to 1 year
LT000060000X – LT000069999X – Government securities with maturity over 1 year
LT000070000X – LT000079999X – Lithuanian Government savings notes with maturity up to 1 year
LT000080000X – LT000089999X – Lithuanian Government savings notes with maturity over 1 year
LT000090000X – LT000099999X – Derivative instruments
(Where first two letters indicate the country of origin and X – control number by ISO 6166 standard)

2. CD participant code (CDP code)

0001 – 0699 – Central Depositories and Stock Exchanges
 0001 – Central Securities Depository of Lithuania
 0598 – Vilnius Stock Exchange
0801 – 0999 – Intermediaries of public trading
1000 – 2799 – Issuers – public companies
2800 – 3999 – Management companies and collective investment undertakings
4000 – 4999 – Issuers – private companies
5000 – 5999 – Issuers – indirect participants
8000 – 8999 – Financial institutions

3. Type of activity (TA)

07 – Principal agent
11 – Accounting of client's securities
12 – Accounting of pledged or otherwise legally restricted securities
15 – Accounting of Institutional investor's own securities
16 – Accounting of client's securities of Institutional investor
19 – Accounting of client's securities obtained on sub-commissioning basis
21 – Accounting of own securities of Intermediary of public trading
25 – Accounting of securities pledged with the Bank of Lithuania
26 – Accounting of market maker's securities
30 – Issuer's agent
31 – General (Omnibus) account
40 – Issuer
45 – Stock Exchange
46 – Guarantee Fund
51 – Issuer, whose status of a Central Depository participant has been revoked
52 – Representative of the issuer, whose agreement with an Intermediary of public trading on the management of personal accounts has been broken off or terminated
99 – Central Depository

4. Nature of account (NA)

02 – Current account
03 – Account of unpaid securities

- 04 – Account of securities in distribution
- 07 – Current account of securities of private companies
- 08 – Account of securities to be de-registered
- 09 – Government securities redemption account
- 10 – GS sales auction account
- 11 – Coordinator’s account
- 12 – Account of securities allotted for further choice of dividend
- 20 – Bonus securities account
- 30 – Account of securities allotted for further splitting
- 55 – Account of rights to be cashed
- 56 – Account of rights used to acquire new securities
- 57 – Account of rights not covered by the funds which are allotted for the payment of new securities
- 90 – Issue account

5. Type of operation (TO)

Stock events

Primary securities trading

- 060 – Securities distribution
- 061 – Public offering of a share issue via the Stock Exchange
- 070 – Issue registration
- 071 – Payment of the issue
- 090 – Other Central Depository transfers
- 103 – Primary trading in securities
- 104 – Primary trading in and premature redemption of the Lithuanian Government savings notes
- 107 – Non-payment of securities during the primary trading
- 108 – Primary Government securities (GS) trading

Redemption

- 105 – Redemption of the Lithuanian Government savings notes
- 106 – Redemption of corporate bonds through the Central Depository
- 109 – Redemption of GS from participants
- 111 – Redemption of GS through the Central Depository
- 112 – Auction of premature redemption of GS
- 113 – Premature final redemption of GS

Other Stock events

- 001 – Stock events
- 091 – Change of the Central Depository participant’s code
- 110 – Closure of GS issue
- 150 – Debt securities coupon payment

Transactions concluded on the Stock Exchange

- 002 – Buy to/sell from
- 003 – Manual trades in securities
- 004 – Manual trades in GS
- 005 – Stock exchange transactions in securities
- 006 – Stock exchange transactions in GS
- 009 – Execution of a mandatory tender offer carrying settlement in cash
- 014 – Stock exchange REPO transactions
- 015 – Stock exchange securities transactions with a postponed settlement day (T+x)
- 016 – Public sale of a block of state-owned shares
- 017 – Public sale of a block of non-state-owned shares

- 018 – Execution of a voluntary tender offer carrying settlement in cash
- 019 – Execution of a competitive tender offer carrying settlement in cash
- 020 – Execution of a voluntary tender offer carrying settlement in securities
- 021 – Execution of a competitive tender offer carrying settlement in securities
- 022 – Execution of a voluntary tender offer carrying settlement in a combination of cash and securities
- 023 – Execution of a competitive tender offer carrying settlement in a combination of cash and securities
- 027 – Trading on Riga Stock Exchange
- 028 – Trading on Tallinn Stock Exchange

Free-of-payment transfers (FPT)

- 050 – Free-of-payment transfer (FPT) by a unilateral order
- 053 – Free-of-payment transfer (FPT) by bilateral orders
- 055 – Cross border FOP securities transfer initiated by a participant of the SSS
- 056 – Cross border FOP securities transfer initiated by a participant of a foreign depository
- 057 – LT securities transfer between foreign depositories
- 059 – Internal Depository transfers in securities
- 226 – Pledging of securities with the Bank of Lithuania
- 227 – Unpledging of securities pledged with the Bank of Lithuania

OTC transactions

- 202 – REPO transactions in securities 1 leg
- 203 – REPO transactions in securities 2 leg
- 204 – REPO transactions in GS 1 leg
- 205 – REPO transactions in GS 2 leg
- 206 – REPO transactions in securities (with BoL) 1 leg
- 207 – REPO transactions in securities (with BoL) 2 leg
- 208 – REPO transactions in GS (with BoL) 1 leg
- 209 – REPO transactions in GS (with BoL) 2 leg
- 214 – Intraday REPO transaction in securities (1 leg)
- 215 – Intraday REPO transaction in securities (2 leg)
- 216 – Intraday REPO transaction in GS (1 leg)
- 217 – Intraday REPO transaction in GSs (2 leg)
- 219 – Overnight REPO transaction in securities (2 leg)
- 221 – Overnight REPO transaction in GS (2 leg)
- 222 – Manual trades in securities
- 223 – Manual trades in GS
- 224 – LT securities cross border DVP transfer
- 225 – LV or EE securities cross border DVP transfer

Transfers through the Depository account with the Clearstream Banking Luxembourg (CBL)

- 631 – FOP transfer within CBL accounts
- 641 – CBL/Bridge DVP receipt
- 642 – CBL/Bridge FOP receipt
- 651 – CBL/Bridge DVP transfer
- 652 – CBL/Bridge FOP transfer
- 661 – DVP receipt from local market
- 662 – FOP receipt from local market
- 681 – FOP transfer to local market
- 682 – DVP transfer to local market
- 610 – Receipt of due cash into CBL
- 690 – Cash transfer from CBL
- 691 – Tax withholding in CBL
- 692 – Conversion of currency

693 – Cash transfer within CBL accounts

6. Type of order

00 – Free-of-payment transfer

01 – DVP transfer

7. Status of document

10 –Checked document

11 – Documentation error

12 – Generated message about error

20 – Matched order

22 – Generated allegation

30 –Recognised cash

31 – Error

32 – Unrecognised cash

40 – Cancelled instruction

41 – Instruction cancelled by a participant

42 – Instruction cancelled by the SSS

50 – Generated movement

51 – Not to be recorded

60 – XML message sent

61 – XML message not sent

71 – Received XML message about error

80 – Executed payment order

81 – Not executed payment order

90 – Generated cancellation

91 – Cancelled

8. Status of movements

10 – Valid registration

11 – Rejected registration

20 – Valid format check

21 – Rejected format check

30 – Valid movements of accounting day

31 – Rejected movement

32 – Updated valid entries

33 – Rejected updated entries

34 – Terminated settlements

35 – Pending accounting hour

36 – Pending end-of-day

37 – Cancelled movements

38 – Blocked securities

39 – Generated payment order

40 – Settled entries

41 – Temporary deficiency of securities

42 – Temporary deficiency of cash

43 – Temporary deficiency of cash or securities

44 – Other temporary deficiencies

45 – Deficiency of securities

46 – Deficiency of cash

47 – Deficiency of securities and cash

48 – Other deficiencies

50 – Settled entries

9. Maintenance codes

- 1 – Transfer of the AS400 data files
- 2 – Paper
- 3 – Floppy disk
- 4 – Magnetic tape
- 5 – Remote access transfer

10. Source code

- 0001 – Entry transmitted by the Stock Exchange
- 0002 – Stock events
- 0003 – Entry transmitted by the CSDL
- 0004 – LITAS instructions
- 0005 – Lithuanian Government savings notes handled by the CSDL
- 0006 – Movements of the second leg
- 0007 – Redemption of debt securities through the CSDL
- 0XXX –electronic data interchange (where XXX – CD participant code)
- 9999 – origin unknown