

<b>General Information (Origin of Request)</b>		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
<b>Request raised by:</b> 4CB	<b>Institute:</b> 4CB	<b>Date raised:</b> 22/08/2012
<b>Request title:</b> Correction of typos and minor clarifications on the UDFS v1.2.1		<b>Request ref. no:</b> T2S_0344_SYS
<b>Request type:</b> Typo	<b>Requestor Category:</b> 4CB	
<b>Status:</b> Authorised at Steering Level	<b>Request Classification:</b> Modification	
<b>Criticality (S,H,M,L):</b> L	<b>Cost/Resource impact Indicator (+/-H, +/-M, +/-L):</b> -	
<b>Business risk indicator (H, M, L):</b> L	<b>Technical risk indicator (H, M, L):</b> L	

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**Description of Requested Change:**

Editorial changes stemming from previous UDFS version 1.2.1

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**Reason for change / expected benefits / business case:**

The amendment is required to implement some editorial changes, stemming from the incorrect incorporation of change requests or aiming at clarifying the existing drafting:

- 1 EUROSISTEM UPDATE (Whole UDFS document): Harmonization of the use of scenarios instead of scenarii
- 2 EUROSISTEM UPDATE (Whole UDFS document): Update of version number of the Messages references
- 3 EUROSISTEM UPDATE, (Whole UDFS document): ensure consistency of the acronym 'CoSD' which is sometimes in capital 'COSD'
- 4 EUROSISTEM UPDATE Page 35, lines 1-4 (Section 1.2.1.6 "Static data for parties") and page 1139, line 9 (Section 3.3.6.8.3 "The message in business context")
- 5 EUROSISTEM UPDATE, Page 52, example 15 and page 54, example 17 and page 55, example 19 (Section 1.2.1.8 "Restriction types")
- 6 COMMENT 53, Page 59, line 5 and Page 66, line 3 (Section 1.2.1.8 "Restriction types" and 1.2.1.9 "Conditional Securities Delivery Configuration")
- 7 EUROSISTEM UPDATE, Page 68, footnote 40 (Section 1.2.2.2 "Concept of securities in T2S")
- 8 EUROSISTEM UPDATE, Page 74, lines 16-17 (Section "Setup of auto-collateralisation eligibility, securities valuation and close links in T2S")
- 9 EUROSISTEM UPDATE, Page 99, table 18 and page 101, table 19 (Section 1.2.6.7 "Links between securities accounts and T2S dedicated cash accounts")
- 10 EUROSISTEM UPDATE, Page 106 (Section 1.3.1.2 "Modes of connectivity")
- 11 COMMENT 2, Page 126 (Section 1.3.2.4.4 "Examples of instructing scenarios")
- 12 EUROSISTEM UPDATE, Pages 144 and 146, Tables 41, 43, 44 (Section 1.3.3.1.2 "Privilege")
- 13 EUROSISTEM UPDATE, Page 180 table 78 (Section 1.3.4.1 "Message subscription configuration")
- 14 EUROSISTEM UPDATE, Page 207 (Section 1.4.4.1.4 "Start of day processes"): clarification regarding T2S Operator intervention on data feeds at SoD
- 15 EUROSISTEM UPDATE, Page 243, Line 7 (Section 1.5.5 "Archiving Management")

- 16 COMMENT 9 and T2SQ-1316: Page 250, Line 2 (Section 1.6.1.1 "Business Validation"): Correction of a typo
- 17 COMMENT 21: Page 265, Line 9 (Section 1.6.1.1 "Business Validation"): Clarification related to CR\_326
- 18 T2SQ-1198 EUROSYSYSTEM UPDATE: Page 289, Line 6 (Section 1.6.1.3 "Allegement"): Clarification
- 19 EUROSYSYSTEM UPDATE, Pages 360 and 517 (Section 1.6.1.9 "Optimising" and 1.6.2.3.3 "EOD Cash Management Process"): apply the changes of restriction types as defined in the change ID 21
- 20 COMMENT 66, Page 312/tracked, 422 (Section 1.6.1.8.3 "Eligibility check process"): It should add "and inform the involved actors"
- 21 T2SQ-1191 EUROSYSYSTEM UPDATE: Page 410, Line 4 (Section 1.6.1.11 "Linked Instructions"): Clarification
- 22 EUROSYSYSTEM UPDATE, Page 412 Table 124 (Section 1.6.1.11.3 "Link specified by T2S Actor"): update in order to not mix up the concepts of T2S Actor who sends the instruction and the reference owner
- 23 COMMENTS 71-72, Page 539/tracked (Section 1.6.1.12.3 "Conditional settlement process"): clarify that in case of cancellation T2S credit the deliverable and not the initially blocked position
- 24 COMMENT 8, Page 570 table 138 (Section 1.6.3.3.2 "Static data maintenance types")
- 25 T2SQ-1213 EUROSYSYSTEM UPDATE, Page 588 line 14 (Section 1.6.3.3.5 "Lifecycle of static data objects")
- 26 EUROSYSYSTEM UPDATE, Page 635 (Section 1.6.4.2.3 "Report Generation Process")
- 27 EUROSYSYSTEM UPDATE, Page 696 (Section 1.7.2 "Oversized Data Management")
- 28 COMMENTS 18 and 20, Page 697 (Section 1.7.7 "Rule-based configurations")
- 29 EUROSYSYSTEM UPDATE, Page 805 (Section 2.17.2.1 "Release of all unused cash restrictions"): Regarding change ID 56, "each T2S generated Cancellation Instruction" should have been replaced by "each Cancellation"
- 30 COMMENT 23, Page 864 (Section 3.2.2.1.1 "Application Header"): Correction of text
- 31 EUROSYSYSTEM UPDATE, Page 876 (Section 3.3.1.1.3 "The message in business context"): Added a line to make the link working
- 32 EUROSYSYSTEM UPDATE, Page 884 (Section 3.3.1.4.3 "The message in business context"): Added a line to make the link working
- 33 EUROSYSYSTEM UPDATE, Page 895 (Section 3.3.2.1 "ReportQueryRequestV01"): Addition of System Entity wide reporting flag  
System Entity wide reporting flag
- 34 EUROSYSYSTEM UPDATE, Page 896 (Section 3.3.2.1 "ReportQueryRequestV01"): Update of link for sample
- 35 EUROSYSYSTEM UPDATE, Page 897 (Section 3.3.2.2 "ResendRequestV01"): Deletion of sequence number and clarification for Party Technical Address
- 36 EUROSYSYSTEM UPDATE, Pages 962 and 963/964 (Section 3.3.3.12 "ReceiptV03"): Correction of status value and one small Typo in sub headline
- 37 T2SQ-1315 EUROSYSYSTEM UPDATE, Page 974 (Section 3.3.3.15 "BankToCustomerAccountReportV03"): Deletion of matching for Liquidity Transfers
- 38 EUROSYSYSTEM UPDATE, Page 1114 (Section 3.3.3.6.2 "SecurityMaintenanceRequest V01 (reda.007.001.01)"): Typo: text contains "security" instead of "securitry"
- 39 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1122 (Section 3.3.6.4.1 "Overview and scope

- of the message”): New table with list of returned fields for the statement
- 40 EUROSYSYSTEM UPDATE, Pages 1126 and 1127 (Section 3.3.6.5.3 “The message in business context”): Typo on xpath for FinInstrmId
- 41 EUROSYSYSTEM UPDATE, Page 1152 (Section 3.3.6.12.2 “The T2S-specific schema”): Attributes missing from the outline of the message
- 42 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1197 (Section 3.3.6.29.1 “Overview and scope of the message”): New table with list of returned fields for the statement.
- 43 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1203 (Section 3.3.6.32.1 “Overview and scope of the message”): New table with list of returned fields for the statement.
- 44 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1209 (Section 3.3.6.35.1 “Overview and scope of the message”): New table with list of returned fields for the statement.
- 45 T2SQ-1223 EUROSYSYSTEM UPDATE, Pages 1248 and 1347 (Section 3.3.7.3.3 and 3.3.8.5.3 “The message in business context”): AdditionalReasonInformation of the Cancelled status should be in the Processing status block
- 46 EUROSYSYSTEM UPDATE, Page 1312 (Section 3.3.8.1 “SecuritiesTransactionCancellationRequest”) Addition of missing BR-Path
- 47 EUROSYSYSTEM UPDATE, Page 1314 (Section 3.3.8.2.1 “Overview and scope of the message”): Omission correction concerning error message alternative.
- 48 T2SQ-1290 EUROSYSYSTEM UPDATE, Page 1377 (Section 3.3.8.10.3 “The message in business context”): Modification of unlink message example.
- 49 T2SQ-1318 EUROSYSYSTEM UPDATE, Page 1406 (Section 4.1 “Index of Business Rules and Error Codes”)
- 50 EUROSYSYSTEM UPDATE, Page 1409 (Section 4.1 “Index of Business Rules and Error Codes”)
- 51 T2SQ-1275 EUROSYSYSTEM UPDATE, Page 1462 (Chapter 4.1): Amendment of Business Rules
- 52 EUROSYSYSTEM UPDATE, Page 1391 (Section 4.1 “Index of Business Rules and Error Codes”)
- 53 EUROSYSYSTEM UPDATE, Page 1543 (Section 4.2.2 “T2S proprietary codes”): Update of T2S-Code
- 54 EUROSYSYSTEM UPDATE, Page 1544 (Section 4.2.2 “T2S proprietary codes”): Update of Code Description
- 55 COMMENT 24 on CR343, Page 413 lines 1 to 3 (Section 1.6.1.11.3 “Link specified by T2S Actor”): Update of the paragraph
- 56 EUROSYSYSTEM UPDATE, Page 573 Table 140 “STATIC DATA OBJECTS WITH LIMITED VALIDITY PERIOD”): Addition of a footnote to clarify the content of the table.
- 57 EUROSYSYSTEM UPDATE, Page 857 (Section 3.2.1.6.3 “Scenario 3: Business validation related to one or more than one element of more than one T2S message”) and Pages 1494-1500 (Section 4.1 “Index of Business Rules and Error Codes”): Application of the retention period
- 58 T2SQ-1161 EUROSYSYSTEM UPDATE, Page 1099 (Section 4.3 “Index of Message References”): Addition of a footnote for clarification
- 59 EUROSYSYSTEM UPDATE: Page 1130, Line 30-31 (Section 3.3.6.6.2 “The T2S-specific schema”): Incorrect link.
- 60 COMMENT 95, Page 1547 (Section 4.3 “Index of Message References”): Update of the section

A complementary overview of the changes in the T2S message schema files is provided in the annex:

T2S\_CR344\_SYS\_Annex.xlsx

**Proposed wording for the SYS Change request:**

- 1 EUROSISTEM UPDATE (Whole UDFS document): Harmonization of the use of scenarios instead of scenariii**

It has been decided to use scenarios as the plural of scenario in the whole UDFS document.

- 2 EUROSISTEM UPDATE (Whole UDFS document): Update of version number of the Messages references**

Some references of messages needed to be updated for alignment with SR2012

Example:

3.3.8.1 SecuritiesTransactionCancellationRequestV032 (sese.020.001.032)

- 3 EUROSISTEM UPDATE, (Whole UDFS document): ensure consistency of the acronym 'CoSD' which is sometimes in capital 'COSD'**

Correction of typo: replace 'COSD' by 'CoSD' when relevant, ~~in the whole section "Conditional settlement process"~~

- 4 EUROSISTEM UPDATE Page 35, lines 1-4 (Section 1.2.1.6 "Static data for parties") and page 1139, line 9 (Section 3.3.6.8.3 "The message in business context")**

Correction of inconsistency

According to CR 343 (item 3), only distinguished names (and not BICs) can be used as technical addresses. However, the description of the example at page 35 and the example at page 1139 still refer to BICs. The following amendments are required:

Page 35:

~~As shown in the example, in the case of services using the same technical address type, the same technical address may be used for multiple services (e.g. BIC BKBANKCC001 is used both for service A and service C). Conversely, the same service can use multiple technical addresses (e.g. BKBANKCC001 and BKBANKCC010 for Service A).~~

Page 1139:

In this example a Central Bank requests the creation of a payment bank in T2S. The party is valid starting from 2011-01-01 and identified with BIC "BANKXXYYAAA". Technical address for party would be "BANKXXYYAAAABCD" while address and names are filled with sample data.

- 5 EUROSISTEM UPDATE, Page 52, example 15 and page 54, example 17 and page 55, example 19 (Section 1.2.1.8 "Restriction types")**

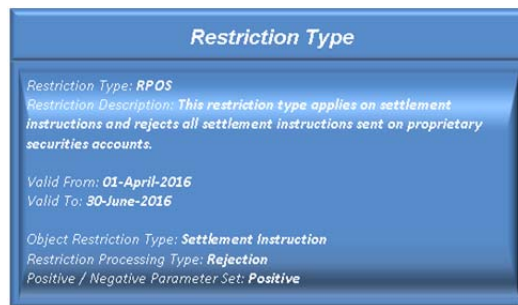
Wrong length for restriction types

Restriction Type references for spotted examples were longer than 4 char, whereas both ISO20022 messages and GUI screens shall allow for 4 char long restriction types.

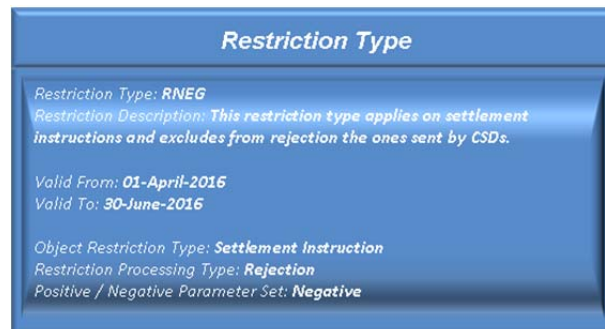
Example 15 image: RTAX is the new restriction type



Example 17 image: RPOS is the new restriction type



Example 19 image: RNEG is the new restriction type



**6 COMMENT 53, Page 59, line 5 and Page 66, line 3 (Section 1.2.1.8 “Restriction types” and 1.2.1.9 “ Conditional Securities Delivery Configuration”)**

Correction of typo

As shown in the diagram, in order to update the value of a parameter, no changes ~~are~~ is applied on the Restriction Type definition.

**7 EUROSYSYSTEM UPDATE, Page 68, footnote 40 (Section 1.2.2.2 “Concept of securities in T2S”)**

Correction of two typos in the footnote

<sup>40</sup> T2S accepts settlement instructions from an Instructing Party other than the Issuer CSD or Technical Issuer CSD before the issue date only if the Intended Settlement Date is equal or later than the Issue Date and earlier than the Maturity date and if the Current Business Day is equal to or later than the Issue date and ~~later~~earlier than the Maturity Date of the ISIN code specified in the settlement instruction.

**8 EUROSISTEM UPDATE, Page 74, lines 16-17 (Section “Setup of auto-collateralisation eligibility, securities valuation and close links in T2S”)**

Clarification that only central banks set up close links in T2S and that this set up in T2S is optional.

Central Banks and payment banks are responsible for defining the eligibility for auto-collateralisation purpose of the relevant securities and for providing prices for the valuation of securities positions for auto-collateralisation. Only Central Banks have the option to set up the relevant close links between parties and financial instruments. ~~Central Banks are also responsible for defining the relevant close links between parties and financial instruments.~~

**9 EUROSISTEM UPDATE, Page 99, table 18 and page 101, table 19 (Section 1.2.6.7 “Links between securities accounts and T2S dedicated cash accounts”)**

Correction of inconsistency

Step 10 in table 18 and step 3 in table 19 wrongly report that creation of limits can happen in A2A mode, whereas this action is possible in U2A mode only, as described in table 39 of section 1.3.3.1.2 (“Privilege”) and in the relevant message specification section (§.3.3.3 “Cash Management (camt)”) in chapter 3.

10	CB	Creation of the auto-collateralisation limit for the T2S Dedicated Cash Account.	A2A/U2A
3	Payment Bank	Creation and set-up of the external guarantee, auto-collateralisation and unsecured credit limits.	A2A/U2A

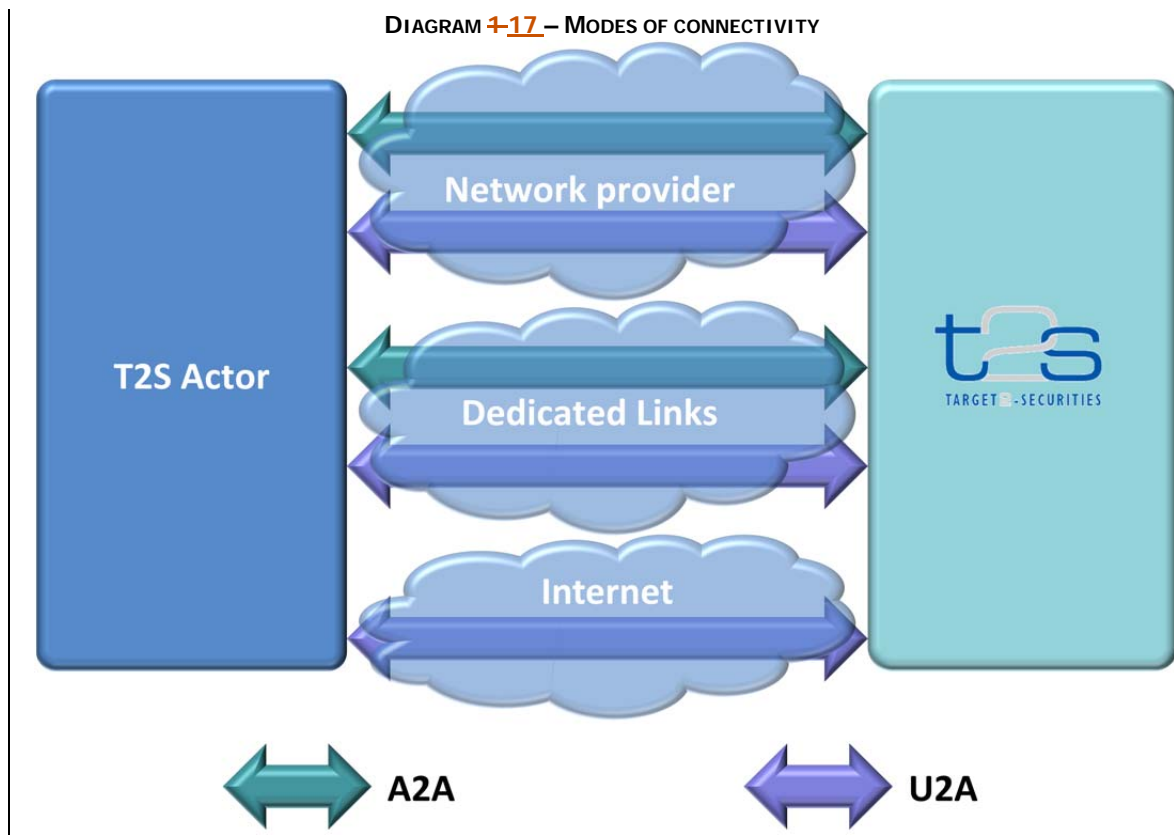
**10 EUROSISTEM UPDATE, Page 106 (Section 1.3.1.2 “Modes of connectivity”)**

Use of “Internet” instead of “Web”, alignment of T2S wording and addition of a footnote

**1.3.1.2 Modes of connectivity**

T2S supports the connectivity of T2S Actors as follows:

- Communication between software applications via XML messages or files (A2A mode);
- Via the dedicated links network service preparation (A2A and U2A mode (DL-NSP));
- Online screen-based activities performed by T2S Actors (U2A mode).



[The T2S internet solution is intended to help low volume users.](#)<sup>54</sup>

For the A2A communication, ISO 20022 is the single standard, concerning both inbound and outbound communication.

<sup>54</sup> [The volumetric assumptions applying to the T2S Internet solution can be found in the DL Connectivity Specifications V1.0. The service levels for the Internet connection do not envisage commitments on the availability of the channel, nevertheless once the transactions are captured in the system, the standard T2S KPI apply.](#)

**11 COMMENT 2, Page 434-426 (Section 1.3.2.4.4 “Examples of instructing scenarios”)**

Modification of the Value for the Business Sending Party in the table 32

**TABLE 4-32 – DIRECTLY CONNECTED CENTRAL BANK**

ELEMENT	VALUE	HEADER
Technical Sender	<cn=ncba-a2a,o=ncbacctxxx,o=ns1>	DEPH
Business Sending User	<cn=ncba-a2a,o=ncbactxxx,o=ns1> SURNCBA1	BAH/BFH
Business Sending Party	<TRTGXE2SXXX,NCBACCTXXX><NCBA CCTXXX,BNKXCCTXXX>	n/a
Instructing Party	<NCBACCTXXX,BNKXCCTXXX>	BAH

12 EUROSYSYSTEM UPDATE, Pages 144 and 146, Tables 41, 43, 44 (Section 1.3.3.1.2 “Privilege”)

Correction of typos

TABLE 41 – STATIC DATA QUERIES

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
(...)	(...)	(...)	(...)	(...)
Liquidity Transfer Order Link Set Query	Liquidity Transfer Order Link Set Query	<del>Object</del> System	<del>T2S-Dedicated Cash-Account</del> Party	Liquidity Transfer Order Link Sets defined on T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank)
Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query	Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query	<del>Object</del> System	<del>T2S-Dedicated Cash-Account</del>	Liquidity Transfer Order Link Sets defined on T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank)

TABLE 43 – REPORT QUERIES

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Report Details Query	Report <u>Details</u> Query	System	n/a	Reports relevant for requesting party.

TABLE 44 – BILLING QUERIES

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Cumulative Billing Data <del>Details</del> -Query	Cumulative Billing Data <del>Details</del> -Query	Object	Party	Billing information for CSD or CB
Itemised Billing Data <del>Details</del> -Query	Itemised Billing Data <del>Details</del> -Query	Object	Party	Itemised Billing Data under own System Entity



**13 EUROSISTEM UPDATE, Page 180 table 78 (Section 1.3.4.1 “Message subscription configuration”)**

Correction of typo

Already Matched Flag is in fact an applicable parameter for message sese.027 (SecuritiesTransactionCancellationRequestStatusAdvice). Table 78 has to be amended accordingly. This is the row of the table to be amended:

SecuritiesTransactionCancellationRequestStatusAdvice	sese.027	No	Yes	Yes	Yes	Yes	No	Yes	No	Yes	No	Yes	No	Yes
--	----------	----	-----	-----	-----	-----	----	-----	----	-----	----	-----	----	-----

**14 EUROSISTEM UPDATE, Page 207 (Section 1.4.4.1.4 “Start of day processes”): clarification regarding T2S Operator intervention on data feeds at SoD**

Clarification that the T2S Operator confirmation is only applicable to securities prices

Note: T2S accepts and processes these inputs until the start time for processing data feeds. This start time is the final deadline to accept such data feeds effective for the current business day. T2S processes these data feeds as soon as they are available and uses the information for any subsequent validation, acceptance and settlement of Settlement Instructions, Settlement Restrictions and liquidity transfers only. If data feeds are not provided before the deadline, and subject to T2S Operator confirmation (after confirming with the relevant parties) as far as the Securities references prices are concerned, T2S uses instead the latest available data

**15 EUROSISTEM UPDATE, Page 243, Line 7 (Section 1.5.5 “Archiving Management”)**

Clarification on the period of Archiving

The T2S Operator receives requests from entitled T2S Actors and extracts the needed data. These requests refer to the retrieval of inbound or outbound messages processed by T2S in a time period ~~spanning from 90 days up~~ to 10 years before the request. The retrieved data are returned to the requesting T2S Actor within the agreed timeframe.

**16 COMMENT 9 and T2SQ-1316: Page 250, Line 2 (Section 1.6.1.1 “Business Validation”): Correction of a typo**

Correct a typo in the text. The last sentence of the paragraph should be deleted

ISIN Code Validation: T2S verifies the following:

- The ISIN Code of an instruction is ~~active and~~ eligible for settlement in the corresponding CSD at the Intended Settlement Date (and additionally to the current Business Day when it is on the past), ~~unless the Instructing Party is not the technical Issuer CSD of the ISIN Code specified in the instruction.~~

**17 COMMENT 21: Page 265, Line 9 (Section 1.6.1.1 “Business Validation”): Clarification related to CR\_326**

Reallocate a sentence from page 279, Lines 16 – 17 to page 265, Line 9. To include a new sentence into page 279, Line 17 and on page 281, Line 10

Page 265:

Depending on the type of instruction, T2S selects the following restriction types:

- For Settlement Instructions, T2S selects the restriction types defined by the CSD involved in its settlement (i.e. for delivering Settlement Instructions T2S verifies the restrictions set by the delivering CSD of the instruction and for receiving Settlement Instructions T2S verifies the restrictions set by the receiving CSD of the instruction). T2S validates both legs of already matched instructions as two separated instructions (the delivering leg and receiving leg), verifying the restrictions that apply for each leg.

Page 279:

The reverse Settlement Restriction fulfils Rule 1: The value of all the parameter types defined for Rule 1 equals the information of the reverse Settlement Restriction.

The reverse Settlement Restriction fulfils Rule 1 of the Rejection restriction with positive parameter. Therefore, T2S applies the restriction (the Settlement Restriction setting up the cash balance is rejected) and the check ends. Specific Restriction Validation is only performed in case the previous business validations have been successfully passed.

Specific Restriction Validation in Cross CSD settlements

~~For Cross CSD T2S validates both legs of already matched instructions as two separated instructions (the delivering leg and receiving leg), verifying the restrictions that apply for each leg.~~

~~The same principle applies for Cross CSD instructions, the settlements, the restriction types are checked for each Settlement Instruction as well as for the Realignment Instructions.~~

Page 281:

***1.6.1.1.5 Revalidation process***

The revalidation process consists in performing the Business Validation detailed above on pending Settlement Instructions, Settlement Restrictions or Maintenance Instructions, in order to check that they are still valid. The process considers both business and T2S generated instructions. The revalidation process is triggered either by a change in the Static Data or by the Start of Day period. In each case T2S performs as follows:

**18 T2SQ-1198 EUROSYSYSTEM UPDATE: Page 289, Line 6 (Section 1.6.1.3 “Allegement”): Clarification**

~~OPEN ISSUE REQUEST #T2SQ-1198: Allegement messages are not subject to copies~~

If a Settlement Instruction does not match after the first matching attempt (See section 1.6.1.2 "Matching"), the Counterparty is informed through an Allegement message after a predefined period of time (standard delay period, that is configured in T2S Static Data by the T2S Operator). This dialogue is reflected in 2.3 "Send Settlement Instruction". ~~Other interested parties can also be informed, depending on their message subscription preferences.~~

**19 EUROSYSYSTEM UPDATE, Pages 360 and 517 (Section 1.6.1.9 "Optimising" and 1.6.2.3.3 "EOD Cash Management Process"): apply the changes of restriction types as defined in the change ID 21**

Correction of typo
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Reminder of CR ID 21. The following restriction types are renamed:

- DELV is replaced by AWAS for deliverable securities position;
- DELV is replaced by DLVR for deliverable cash balance;
- Ceee is replaced by Eeee;
- CEUR is replaced by EEUR;
- CALL is replaced by EALL;
- COSD is replaced by COSP for CoSD blocking securities position;
- COSD is replaced by COSB for CoSD blocking cash balance.

***Section 1.6.1.9 "Optimising"***

*Parameters synthesis*

The following parameters are specified by the T2S Operator or by the T2S Actor.

Concerned process	Parameter	Created by	Updated by	Mandatory/Optional	Possible values	Standard or default value
Central bank collateralisation	Collateral management procedure	T2S Actor	T2S Actor	M	REPO PLEDGE PLEDGE SUB	N/A
Central bank collateralisation and client collateralisation	Securities accounts for collateral management in REPO procedure	T2S Actor	T2S Actor	M	Valid securities account Id	N/A
Central bank collateralisation	Securities accounts pledged for collateral management in PLEDGE procedure	T2S Actor	T2S Actor	M	Valid securities account Id	N/A
Central bank collateralisation	Central bank cash accounts for intraday credit provision	T2S Actor	T2S Actor	M	Valid central bank cash account Id	N/A
Central bank collateralisation and client collateralisation	Eligible collateral	T2S Actor	T2S Actor	M	N/A	N/A

Concerned process	Parameter	Created by	Updated by	Mandatory/Optional	Possible values	Standard or default value
Central bank collateralisation and client collateralisation	Collateral price per eligible collateral	T2S Actor	T2S Actor	M	Valuation in a given currency	N/A
Central bank collateralisation and client collateralisation	Close links	T2S Actor	T2S Actor	O	N/A	N/A
Central bank collateralisation	Central bank collateralisation limit	T2S Actor	T2S Actor	M	N/A	"0"
Client collateralisation	Client-collateralisation limit	T2S Actor	T2S Actor	M	N/A	"0"
Central bank collateralisation and client collateralisation	Maximum credit percentage of missing amount	T2S Actor	T2S Actor	O	N/A	N/A
Central bank collateralisation and client collateralisation	Links between securities account for collateral supply	T2S Actor	T2S Actor	M	N/A	N/A
Central bank collateralisation and client collateralisation	Restriction type earmarking for auto-collateralisation	T2S Operator	T2S Operator	M	EEEEEEEE	N/A
Central bank collateralisation	Restriction type collateralised	T2S Operator	T2S Operator	M	COLL	N/A
Central bank collateralisation and client collateralisation	Identification of securities positions eligible for collateral	T2S Actor	T2S Actor	M	N/A	N/A

### Section 1.6.2.3.3 "EOD Cash Management Process"

#### Case 1 – Possible reimbursement with available liquidity in the T2S Dedicated Cash Account

At the end of the day, the following reverse collateral Settlement Instructions remains on hold:

OP ID	SECURITIES ACCOUNT	ISIN CODE	IMPACTED BALANCE	SEC MVT TYPE	QTY	T2S DEDICATED CASH ACCOUNT	CUR.	CRDT DBIT IND.	AMOUNT	T2S PARTY HOLD INDICATOR
SI5	SA1	ISIN X	<del>DELVAWAS</del>	DELI	100	DCA1	EUR	CRDT	8,000.00	NO
SI6	SA2		GEUREEUR	RECE	100	DCA2		DBIT	8,000.00	YES

T2S selects the reverse collateral Settlement Instruction SI6 which is on hold and updates its T2S Party Hold Indicator to "No". It results in the submission of both reverse collateral Settlement Instructions SI5|SI6 to the posting application process for their settlement attempt.

Their provision check result is the following:

OPERATION	SECURITY SIDE		CASH SIDE	
	SecPos1	SecPos2	CashBal1 <sup>1</sup>	CashBal2
	SA1 ISIN X <del>DELVAWAS</del>	SA2 ISIN X <del>GEUREEUR</del>	DCA1 <del>DELVDLVR</del>	DCA2 <del>DELVDLVR</del>
SI5	-100		+8,000.00	
SI6		+100		-8,000.00
Provision net flow	-100	+100	+8,000.00	-8,000.00
Availability	100	15	-100,000.00	10,000.00
Provision check execution	0 OK	+115 OK	-92,000.00 Exempted	+2,000.00 OK

Since the provision check is positive, SI5|SI6 are booked reimbursing the pending intraday credit.

### Case 2 – Possible reimbursement with a liquidity rebalancing from another T2S Dedicated Cash Account

At the end of the day, the following reverse collateral Settlement Instructions remain on hold:

OP ID	SECURIT IES ACCOU NT	ISIN CODE	IMPACTED BALANCE	SEC MVT TYPE	QTY	T2S DEDICATE D CASH ACCOUNT	CUR.	CRDT DBIT IND.	AMOUNT	T2S PARTY HOLD INDICAT OR
SI5	SA1	ISIN X	<del>DELVAWAS</del>	DELI	100	DCA1	EUR	CRDT	8,000.00	NO
SI6	SA2		<del>GEUREEUR</del>	RECE	100	DCA2		DBIT	8,000.00	YES

T2S selects the reverse collateral Settlement Instruction SI6 which is on hold and updates its T2S Party Hold Indicator to "No". It results in the submission of both reverse collateral Settlement Instructions SI5|SI6 to the posting application process for their settlement attempt.

Their provision check result is the following:

OPERATION	SECURITY SIDE		CASH SIDE	
	SecPos1	SecPos2	CashBal1 <sup>2</sup>	CashBal2
	SA1 ISIN X <del>DELVAWAS</del>	SA2 ISIN X <del>GEUREEUR</del>	DCA1 <del>DELVDLVR</del>	DCA2 <del>DELVDLVR</del>
SI5	-100		+8,000.00	
SI6		+100		-8,000.00

<sup>1</sup> The central bank cash account provided the intraday credit is allowed to have negative cash balance. It is then exempted of the provision check.

<sup>2</sup> The central bank cash account provided the intraday credit is allowed to have negative cash balance. It is then exempted of the provision check.

Provision net flow	-100	+100	+8,000.00	-8,000.00
Availability	100	15	-100,000.00	5,000.00
Provision check execution	0 OK	+115 OK	-92,000.00 Exempted	-3,000.00 LACK

Since the provision check is negative, SI5|SI6 cannot be settled. T2S then checks if a liquidity rebalancing is possible. A second T2S Dedicated Cash Account DCA3 is owned by the credit consumer on the books of the central bank acting as credit provider.

For both T2S Dedicated Cash Accounts owned by the credit consumer, the calculations of the available liquidity for rebalancing are the following:

T2S Dedicated Cash Account Id	Available amount in the deliverable cash balance	-	Pending intraday credit provided by a central bank on the deliverable cash balance	=	Available amount for rebalancing between T2S dedicated cash accounts
DCA2	5,000.00	-	8,000.00	=	-3,000.00
DCA3	4,000.00	-	0	=	4,000.00

Since the second T2S Dedicated Cash Account DCA3 has a positive available amount for rebalancing, T2S generates the following liquidity transfer to rebalance the cash necessary to settle SI5|SI6:

OP ID	DEBITED T2S DEDICATED CASH ACCOUNT	CREDITED T2S DEDICATED CASH ACCOUNT	CUR.	AMOUNT
LT1	DCA3	DCA2	EUR	3,000.00

The calculation of the final end of day amount on both T2S Dedicated Cash Accounts taken into account the liquidity rebalancing is the following:

T2S Dedicated Cash Account Id	Available amount in the deliverable cash balance	+	Rebalanced amount to/from other T2S dedicated cash account	-	Pending intraday credit provided by a central bank	=	Final end of day amount
DCA2	5,000.00	+	3,000.00	-	8,000.00	=	0
DCA3	4,000.00	+	-3,000.00	-	0	=	1,000.00

Since all the calculated final end of day amounts are positive, the pending intraday credit can be reimbursed through the settlement of SI5|SI6 and LT1.

### Case 3 – Possible reimbursement with a rebalancing and a collateral relocation

At the end of the day, the following reverse collateral Settlement Instructions remains on hold:

OP ID	SECURITIES ACCOUNT	ISIN CODE	IMPACTED BALANCE	SEC MVT TYPE	QT Y	T2S DEDICATED CASH ACCOUNT	CUR	CRDT DBIT IND.	AMOUNT	T2S PARTY HOLD INDICATOR
----------	-----------------------	--------------	---------------------	--------------------	---------	-------------------------------------	-----	----------------------	--------	-----------------------------------

SI5	SA1	ISIN X	<del>DELV</del> AWAS	DELI	100	DCA1	EUR	CRD T	8,000.0 0	NO
SI6	SA2		<del>GEUR</del> EUR	RECE	100	DCA2		DBIT	8,000.0 0	YES

T2S selects the reverse collateral Settlement Instruction SI6 which is on hold and updates its T2S Party Hold Indicator to "No". It results in the submission of both reverse collateral Settlement Instructions SI5|SI6 to the posting application process for their settlement attempt.

Their provision check result is the following:

OPERATION	SECURITY SIDE		CASH SIDE	
	SecPos1	SecPos2	CashBal1 <sup>3</sup>	CashBal2
	SA1 ISIN X <del>DELV</del> AWAS	SA2 ISIN X <del>GEUR</del> EUR	DCA1 <del>DELV</del> DLVR	DCA2 <del>DELV</del> DLVR
SI5	-100		+8,000.00	
SI6		+100		-8,000.00
Provision net flow	-100	+100	+8,000.00	-8,000.00
Availability	100	15	-100,000.00	5,000.00
Provision check execution	0 OK	+115 OK	-92,000.00 Exempted	-3,000.00 LACK

Since the provision check is negative, SI5|SI6 cannot be settled. T2S then checks if a liquidity rebalancing is possible. A second T2S Dedicated Cash Account DCA3 is owned by the credit consumer on the books of the central bank acting as credit provider.

For both T2S Dedicated Cash Accounts owned by the credit consumer, the calculations of available liquidity for rebalancing are the following:

T2S Dedicated Cash Account Id	Available amount in the deliverable cash balance	-	Pending intraday credit provided by a central bank on the deliverable cash balance	=	Available amount for rebalancing between T2S dedicated cash accounts
DCA2	5,000.00	-	8,000.00	=	-3,000.00
DCA3	1,000.00	-	0	=	1,000.00

Since the second T2S Dedicated Cash Account DCA3 has a positive available amount, T2S generates the following liquidity transfer to rebalance the cash necessary to settle SI5|SI6:

OP ID	DEBITED T2S DEDICATED CASH ACCOUNT	CREDITED T2S DEDICATED CASH ACCOUNT	CUR.	AMOUNT
LT1	DCA3	DCA2	EUR	1,000.00

<sup>3</sup> The central bank cash account provided the intraday credit is allowed to have a negative cash balance. It is then exempted of the provision check.

The calculations of the final end of day amount on both T2S Dedicated Cash Accounts taken into account the liquidity rebalancing are the following:

T2S Dedicated Cash Account Id	Available amount in the deliverable cash balance	+	Rebalanced amount to/from other T2S dedicated cash account	-	Pending intraday credit provided by a central bank	=	Final end of day amount
DCA2	5,000.00	+	1,000.00	-	8,000.00	=	-2,000.00
DCA3	1,000.00	+	-1,000.00	-	0	=	0

Since the calculated final end of day amount of the T2S Dedicated Cash Account DCA2 is negative, the reverse collateral Settlement Instruction SI5|SI6 cannot be settled with the liquidity received through LT1.

T2S then triggers a relocation of collateral in a way to cover the missing resources (2,000.00) through the provision of additional liquidity by the central bank. Based on a unitary collateral valuation for the security ISIN X of EUR 80.00, T2S generates the following matched collateral relocation Settlement Instructions:

OP E ID	SECURITIES ACCOUNT	ISIN CODE	IMPACTED BALANCE	SEC MVT TYPE	QTY	T2S DEDICATED CASH ACCOUNT	CUR.	CRDT DBIT IND.	AMOUNT
SI 7	SA3	ISIN X	<del>DELVAWA</del> S	RECE	+2 5	DCA1	EUR	DBIT	-2,000.00
SI 8	SA2		<del>GEUREEU</del> R	DELI	-25	DCA2		CRDT	+2,000.00

The T2S generated matched collateral relocation Settlement Instructions SI7|SI8 cover the missing cash in the T2S Dedicated Cash Account DCA2. They can be settled together with the pending reverse collateral Settlement Instructions SI5|SI6 and the T2S generated liquidity transfer LT1 for liquidity rebalancing.

**20 COMMENT 66, Page 3192/tracked, 422 (Section 1.6.1.8.3 "Eligibility check process"): It should add "and inform the involved actors"**

Correction with suggested drafting

#### EXAMPLE WITH NO RULE MET

Positive Restriction Type: for the restriction type RSA2 defined above, if the debited position is different from "EAR1", T2S does not block the Settlement Instruction or Settlement Restriction.

Negative Restriction Type: for the restriction type RTBS defined above, if the securities transaction type is not "CORP" or "CLAI" and if the instructing party is different from "Party A", T2S blocks the Settlement instruction or Settlement Restriction and informs the involved actors.



**21 T2SQ-1191 EUROSYSYSTEM UPDATE: Page 410, Line 4 (Section 1.6.1.11 “Linked Instructions”): Clarification**

**OPEN ISSUE REQUEST #T2SQ-1191:** The owner of the pool reference must also be informed in order to successfully link a settlement instruction or settlement restriction into a pool.

- T2S Actors can also link Settlement Instructions or Settlement Restrictions with a Pool Reference which is a collective reference to identify a set of Settlement Instructions and/or Settlement Restrictions which are to be settled together all-or-none. With the use of a Pool Reference, T2S Actor:
  - Assigns the same collective reference to all the Settlement Instructions or Settlement Restrictions even if they belong to different parties providing compliance with privileges check (see mention to Privileges Check in section [1.6.1.1 "Business Validation"](#)). Once a Pool Reference is included in the instruction, T2S Actor can set the processing code to [WITH] or leave it blank. Adding an instruction to a pool is only possible by using the processing position code WITH or blank, together with the combination of the Pool Reference and the Reference Owner BIC of the pool creator;
  - Should also include a Pool Counter, which details the maximum number of linked instructions within a pool. T2S rejects an instruction identified with a Pool Reference if this instruction exceeds the Pool Counter for the Pool Reference specified;
  - Cannot send an Amendment Instruction to include/update a Pool Reference or Pool Counter. In case the T2S Actor wants to include or update a Pool Reference or Pool Counter should send a Cancellation Instruction and reinstruct sending a new Settlement Instruction/Settlement Restriction with the Pool Reference and the counter updated.

**EXAMPLE [+131](#) – POOL OF INSTRUCTIONS**

- 22 **EUROSYSTEM UPDATE, Page 412 Table 124 (Section 1.6.1.11.3 "Link specified by T2S Actor"):** update in order to not mix up the concepts of T2S Actor who sends the instruction and the reference owner

Correction with suggested drafting

When a Settlement Instruction or Settlement Restriction contains a Pool Reference which is already known by T2S, the Pool Counter<sup>4</sup> specified ~~by the T2S Actor~~ in this Settlement Instruction or Settlement Restriction should be the same that the one previously received for this Pool Reference and Reference owner (e.g. the Pool Counter indicates the total number of linked instruction in a Pool Reference).

- 23 **COMMENTS 71-72, Page 539/tracked (Section 1.6.1.12.3 "Conditional settlement process"):** clarify that in case of cancellation T2S credit the deliverable and not the initially blocked position

Correction with redrafted part for more clarity

CoSD cancellation by T2S Actor for Settlement Instructions using restriction references

For the cancellation of a Settlement Instruction using blocked or reserved reference(s) which is identified as conditional settlement, T2S applies the same cancellation rules as for intra CSD settlement, with the following exceptions:

- If the cancellation is performed after the settlement of the CoSD blocking created during CoSD activation: the resources which were initially blocked or reserved ~~are and used for the settlement of the CoSD blocking are moved back to the deliverable position and not to their original restricted position now considered as available because T2S does not reverse the generated Settlement Restriction(s) which moved the resources from the blocked or reserved position/balance to the deliverable position/balance.~~

**24 COMMENT 8, Page 570 table 138 (Section 1.6.3.3.2 "Static data maintenance types")**

Correction of typo: updates of Securities CSD Links are possible in A2A mode.

**TABLE 2-138 – MANAGEMENT OF STATIC DATA OBJECTS IN A2A MODE**

AREA	OBJECT	A2A FUNCTION
Party	Party Eligible counterpart CSD link	Create, Update, Delete
		Create
Securities	Securities Securities CSD link Securities valuation Close link Auto-collateralisation eligibility link	Create, Update, Delete
		Create, <u>Update</u>
		Create
		Create
		Create
Securities account	Securities account CMB Securities account link	Create, Update, Delete
		Create
T2S dedicated cash account	T2S dedicated cash account Liquidity transfer order Limit	Create, Update, Delete
		Create, Update, Delete
		Update, Delete

**25 T2SQ-1213 EUROSISTEM UPDATE, Page 588 line 14 (Section 1.6.3.3.5 "Lifecycle of static data objects")**

Correction of typo

As of T<sub>x4</sub> plus one (i.e. as of ~~31st of October~~ November 2020), the day after the closing date, the securities account is closed and from this business day on T2S cannot settle Settlement Instruction on this securities account anymore.

**26 EUROSYSYSTEM UPDATE, Page 635 (Section 1.6.4.2.3 "Report Generation Process")**

In order to correct a former erroneous change of chapter "Detailed information on the Sort of information - Report types - Statement of Pending Amendment Instructions for Intra-Position Movements", the chapter is now amended. Therefore is it now again in line with the current version of the customized semt.031 which is used for this report.

"The delta version informs the T2S Actor about amendment instructions and hold/release instructions which are newly pending at the end of the reporting period or which were formerly pending but have now expired or were cancelled by T2S. "

**27 EUROSYSYSTEM UPDATE, Page 696 (Section 1.7.2 "Oversized Data Management")**

Reference to the section < 3.2.2.3 outbound traffic exceeding given size limitations > added

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The size limits are referring to the XML business data including business application header (BAH) or file header (FH), i.e. data of the network layer (DEP ExchangeHeader) is not included with respect to the size limits.

For further information please see section 3.2.2.3. "Outbound traffic exceeding given size limitations".

**28 COMMENTS 18 and 20, Page 697 (Section 1.7.7 "Rule-based configurations")**

New sub-section describing the limitations existing in the configuration of the maximum overall number of groups of parameters

### **1.7.7 Rule-based configurations**

The T2S application allows T2S Actors to configure in a flexible way the following Static Data features:

- ~~m~~Message subscription (sSee section ~~f~~1.3.4~~3~~ "Message subscription")
- ~~r~~Restriction types (sSee section ~~f~~1.2.1.8 "Restriction types")
- ~~e~~Conditional securities delivery rules (sSee section ~~f~~1.2.1.9 "Conditional Securities Delivery Configuration")

T2S Actors can configure these features on the basis of rule-based models, i.e. sets of rules combining group of parameters selected in a number of possible parameter types.

For each T2S Actor, the maximum overall number of group of parameters for the active rule sets is not unlimited. Detailed values for these limitations are to be further specified with CSDs and CBs.

Within each rule, each parameter can be linked to many distinct values. The maximum overall number of distinct values is NN for the active rule sets for all types of configurations.

**29 EUROSYSYSTEM UPDATE, Page 805 (Section 2.17.2.1 "Release of all unused cash restrictions"): Regarding change ID 56, "each T2S generated Cancellation Instruction" should have been replaced by "each Cancellation"**

Correction of typo

- **[Pending cash reservations]** When partially settled Settlement Restrictions related to cash reservation are identified, T2S cancels the partially settled Settlement Restrictions related to cash reservation. For each ~~T2S-generated~~ ~~c~~Cancellation Instruction, a "*Cancelled*" *IntraBalanceMovementStatusAdvice* with its corresponding reason code is sent to the T2S Actor (Instructing party);

**30 COMMENT 23, Page 864 (Section 3.2.2.1.1 "Application Header"): Correction of text**

Update of priority description for Business Application Header

In messages sent by T2S, the Priority <Prty> element provides a sequence number which informs the recipient of the message about the chronological-business order of LCMM messages received from T2S ~~(except for query responses)~~. This number is an independent counter defined for each Party technical address. It allows T2S Actors to process messages delivered by T2S in the correct order from business perspective, in case they would be received in wrong order. In case the sequencing chain is interrupted and a T2S outbound message is missing the T2S Actor can use this information to initiate a respective message re-sending (recurring to the message admi.006 to flag the need for such a re-sending).

The <Prty> element is ignored by T2S in inbound messages.

**31 EUROSYSYSTEM UPDATE, Page 876 (Section 3.3.1.1.3 “The message in business context”): Added a line to make the link working**

Missing line in the doc prevented link from working properly

A “BLOC” restriction is applied on the account starting from 2011-02-01 till 2011-02-28.

The message example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/accountopeningrequest/acmt.007.001.01\\_T2S\\_CreateT2SDedicatedCashAccount\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/accountopeningrequest/acmt.007.001.01_T2S_CreateT2SDedicatedCashAccount_Example.xml)

The file contains a message with the sample data.

**32 EUROSYSYSTEM UPDATE, Page 884 (Section 3.3.1.4.3 “The message in business context”): Added a line to make the link working**

Missing line in the doc prevented link from working properly

CB requests to apply a “BLOC” restriction on the account valid from 00:00:01 on 2010-09-25 till 23:59:59 on the same day.

The message example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/accountexcludedmandatmaintenancerequest/acmt.015.001.01\\_T2S\\_UpdateT2SDedicatedCashAccount\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/accountexcludedmandatmaintenancerequest/acmt.015.001.01_T2S_UpdateT2SDedicatedCashAccount_Example.xml)

The file contains a message with the sample data.

**33 EUROSYSYSTEM UPDATE, Page 895 (Section 3.3.2.1 “ReportQueryRequestV01”): Addition of System Entity wide reporting flag**

Amendment of description for ReportQueryRequest as System Entity wide reporting flag as it is already included in the message

The query supports the following selection parameters:

- Business event;
- Report name (e.g. delta or complete reports, statement of Holdings, Statement of Transactions, Statement of Pending Instructions, Statement of Settlement Allegements, Statement of Accounts at End-of-Day, Statement of Static Data etc.);
- Report owning T2S Party BIC (e. g. Settlement bank, payment bank);
- T2S parent party BIC (e. g. CB);
- Date (Creation date of the report);
- Time (Scheduled time of the business event which triggered the report)
- ~~System Entity wide reporting flag-~~

**34 EUROSYSYSTEM UPDATE, Page 896 (Section 3.3.2.1 “ReportQueryRequestV01”): Update of link for sample**

Typo in sample is updated

Query type example: Report Detail Query

In this example a "Complete Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instruction report" identified via code "CPAP" dated 2014-08-13 is requested from Party "ACCTOWNRXXX" belonging to Parent BIC "ACCTSVCRXXX".

The query type example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/reportqueryrequest/admi.005.001.01\\_T2S\\_ReportDetailat#Query\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/reportqueryrequest/admi.005.001.01_T2S_ReportDetailat#Query_Example.xml)

The file contains a message with the sample data.

### 35 EUROSYSYSTEM UPDATE, Page 897 (Section 3.3.2.2 "ResendRequestV01"): Deletion of sequence number and clarification for Party Technical Address

Sequence number was in general deleted for ResendRequest, but is still left at one place in the text. Therefore the text has to be updated and correction of the content of the Party Technical Address.

This chapter illustrates the *ResendRequestV01* message.

The *ResendRequestV01* message enables directly connected CSDs, CBs or any parties authorised by them to request the resending of a message or a file (duplicate of the original message/file) supported by T2S. To instruct T2S for the resend of a message ~~the sequence number and~~ the technical address of the receiving party ~~have~~ has to be specified.

The following field has to be filled (mandatory) within the request:

- Party Technical Address ~~(e.g. BIC, IP address, distinguished name etc.)~~.

The T2S Business Date (optional field), Sequence number or Original Message Reference can be used to further specify the request: If no Business Date is specified the current Business Date is assumed.

In response to the *ResendRequestV01* message, T2S sends first an [admi.007.001.01](#) message as a positive "Validation Result Resend" after the successful permission check. In parallel, the duplicate of the original message is sent.

If an error occurs resulting from the processing of the *ResendRequestV01* error information is sent via the [admi.007.001.01](#) message.

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Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE / CODE	BUSINESS RULES
ResendRequestV01 Document/RsndReq	ResendRequestV01	<a href="#">IICR002</a>
BusinessDate Document/RsndReq/RsndSchCrit/BizDt	ISODate	<a href="#">IICR003</a> <a href="#">IICR004</a> <a href="#">IICR006</a> <a href="#">IICR007</a>
SequenceNumber Document/RsndReq/RsndSchCrit/SeqNb	RestrictedFINXMax16Text	<a href="#">IICR004</a> <a href="#">IIMP127</a>

MESSAGE ITEM	DATA TYPE / CODE	BUSINESS RULES
OriginalMessageNameIdentification Document/RsndReq/RsndSchCrit/OrgnlMsgNmId	RestrictedFINXMax16Text	<a href="#">IIMP127</a> <a href="#">IICR007</a>
FileReference Document/RsndReq/RsndSchCrit/FileRef	RestrictedFINXMax16Text	<a href="#">IICR006</a> <a href="#">IIMP127</a>
<del>AnyBIC</del> <del>Document/RsndReq/RsndSchCrit/Rept/AnyBIC</del>	<del>AnyBICIdentifier</del>	<del><a href="#">HCR004</a></del> <del><a href="#">HCR006</a></del> <del><a href="#">HCR001</a></del> <del><a href="#">HCR007</a></del>
Identification Document/RsndReq/RsndSchCrit/Rcpt/PrtryId/Id	RestrictedFINXMax35Text	<a href="#">IICR004</a> <a href="#">IICR006</a> <a href="#">IICR001</a> <a href="#">IICR007</a>

....

*Message example: Resend Request*

In this example a ResendRequest for the message RESENDREQUEST01 with the sequence number 1234567890111213 and the business date 2014.11.11 is sent to T2S. ~~Requestor is REQUESTRBIC~~

The message example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/resendrequest/admi.006.001.01\\_T2S\\_ResendRequest\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/resendrequest/admi.006.001.01_T2S_ResendRequest_Example.xml)

The file contains a message with the sample data.

### 36 EUROSYSYSTEM UPDATE, Pages 962 and 963/964 (Section 3.3.3.12 "ReceiptV03"): Correction of status value and one small Typo in sub headline

Correction of typo
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Specific message requirements (Standing/predefined order maintenance status and confirmation):

T2S sends the status of the static data updated requested by an original message [camt.024](#) or [camt.071](#).

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
MessageIdentification Document/Rct/RctDtIs/OrgnlMsgId/MsgId	RestrictedFINXMax16Text	MsgId of the underlying StandingOrder request
StatusCode Document/Rct/RctDtIs/ReqHdlg/StcCd	Max4AlphaNumericText	Static data statuses: 'CPLTGPLTOMP' for completed or 'QUEU@UEUD' for queued'



Message usage: Limit maintenance status and Limit maintenance confirmation

T2S sends the status of the static data updated requested by an original message [camt.011](#) or [camt.012](#).

Specific message requirements

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
MessageIdentification Document/Rct/RctDtIs/OrgnlMsgId/MsgId	RestrictedFINXMax16Text	MsgId of the underlying Limit request
StatusCode Document/Rct/RctDtIs/ReqHdlg/StcCd	Max4AlphaNumericText	Static data statuses: ' CPLT' or 'CPLTOMP' for completed or ' <del>QUEU@QUEUD</del> ' for queued'

**37 T2SQ-1315 EUROSYSYSTEM UPDATE, Page 974 (Section 3.3.3.15  
"BankToCustomerAccountReportV03": Deletion of matching for Liquidity Transfers**

T2SQ-1315: Liquidity Transfers are never matched; therefore the part for the Message Usage example has to be updated

Message usage example

In this example a Current Settlement Day Cash Information Report is sent to a CSD, CB (NCBBICTS) or directly connected T2S party (TSSPARTYA20). The T2S Dedicated Cash Account (T2S30000099) is nominated in EUR, the current settlement day is: 2013-10-13, the available cash balance: 1.000.000,00 EUR, the amount of outstanding intraday credit: 300.000,00 EUR, sum of projected cash balance on the T2S dedicated cash account: 900.000.00 EUR, liquidity transfer orders which are accepted, ~~matched~~ and not cancelled but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account: 400.000,00, Settlement Instructions which are accepted, matched and not cancelled but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account: 500.000,00 EUR.

The message usage example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/banktocustomeraccountreport/camt.052.001.03\\_T2S\\_CurrentSettlementDayCashInformationReport\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/banktocustomeraccountreport/camt.052.001.03_T2S_CurrentSettlementDayCashInformationReport_Example.xml)

The file contains a message with the sample data.

**38 EUROSYSYSTEM UPDATE, Page 1114 (Section 3.3.3.6.2 "SecurityMaintenanceRequest V01 (reda.007.001.01)": Typo: text contains "securitiy" instead of "security"**

Correction of typo

3.3.6.2 SecurityMaintenanceRequest V01 (reda.007.001.01)

**39 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1122 (Section 3.3.6.4.1 "Overview and scope of the message"): New table with list of returned fields for the statement**

T2SQ-1285: In order to clarify the fields returned in the statement message, a new table is added.

The following table is an exhaustive description of the returned fields for each entity:

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>Securities</u>	<u>CFI</u>	<u>Security.CFI</u>
<u>Securities</u>	<u>Issue Date</u>	<u>Security.IssueDate</u>
<u>Securities</u>	<u>Final Maturity or Expiry Date</u>	<u>Security.FinalMaturityorExpiryDate</u>
<u>Securities</u>	<u>Settlement Type</u>	<u>Security.SettlementType</u>
<u>Securities</u>	<u>Minimum Settlement Unit</u>	<u>Security.MinimumSettlementUnit</u>
<u>Securities</u>	<u>Settlement Unit Multiple</u>	<u>Security.SettlementUnitMultiple</u>
<u>Securities</u>	<u>Country Code</u>	<u>Security.CountryCode</u>
<u>Securities</u>	<u>Currency Code</u>	<u>Security.CurrencyCode</u>
<u>Securities Name</u>	<u>Valid From</u>	<u>SecurityName.ValidFrom</u>
<u>Securities Name</u>	<u>Securities Short Name</u>	<u>SecurityName.ShortName</u>
<u>Securities Name</u>	<u>Securities Long Name</u>	<u>SecurityName.LongName</u>
<u>Securities Code</u>	<u>Valid From</u>	<u>SecurityCode.ValidFrom</u>
<u>Securities Code</u>	<u>Code Type</u>	<u>SecurityCode.CodeType</u>
<u>Securities Code</u>	<u>Securities Mnemonic</u>	<u>SecurityCode.SecuritiesMnemonic</u>
<u>Security Restriction</u>	<u>Restriction Type</u>	<u>SecurityRestriction.Type</u>
<u>Security Restriction</u>	<u>Valid From Timestamp</u>	<u>SecurityRestriction.ValidFrom</u>
<u>Security Restriction</u>	<u>Valid To Timestamp</u>	<u>SecurityRestriction.ValidTo</u>
<u>Market-Specific Security Attribute Value</u>	<u>Market-Specific Attribute Name</u>	<u>SecurityMSA.Name</u>
<u>Market-Specific Security Attribute Value</u>	<u>Value</u>	<u>SecurityMSA.Value</u>
<u>Deviating Settlement Unit</u>	<u>Deviating Settlement Unit</u>	<u>Security.DeviatingSettlementUnit</u>

**40 EUROSYSYSTEM UPDATE, Pages 1126 and 1127 (Section 3.3.6.5.3 “The message in business context”): Typo on xpath for FinInstrmId**

Stemming from SR2012, “SctyId” tag has been substituted with “FinInstrmId”. This has not been applied by mistake on these pages

Page 1126

<b>MESSAGE ITEM</b>	<b>DATA TYPE / CODE</b>	<b>UTILISATION</b>
Identification Document/SctyQry/ReqTp/Id	<a href="#">Exact4AlphaNumericText</a>	Fixed value "SECR"
ISIN Document/SctyQry/SchCrit/ <a href="#">FinInstrmId</a> /ISIN	ISINIdentifier	Security identifier

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<b>MESSAGE ITEM</b>	<b>DATA TYPE / CODE</b>	<b>UTILISATION</b>
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MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	<a href="#">Exact4AlphaNumericText</a>	Fixed value "ISIN"
ISIN Document/SctyQry/SchCrit/ <del>SctyId</del> FinInstrmId /ISIN	ISINIdentifier	Security identifier

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	<a href="#">Exact4AlphaNumericText</a>	Fixed value "CSDL"
ISIN Document/SctyQry/SchCrit/ <del>SctyId</del> FinInstrmId /ISIN	ISINIdentifier	Security identification

**41 EUROSYSYSTEM UPDATE, Page 1152 (Section 3.3.6.12.2 “The T2S-specific schema”): Attributes missing from the outline of the message**

Some attributes (“Securities account number”, “End investor flag” and “Pricing scheme” resulting from the implementation of several CRs were missing from the documentation.

### SecuritiesAccount

This building block is mandatory and non repetitive. It contains detailed information related to the securities account creation message. It includes the following elements:

- Account owner identification;
- [Securities account number](#);
- Type of the account;
- Opening and closing date;
- Hold indicator default value;
- Negative position indicator;
- Market specific attributes;
- Restriction information;
- [End investor flag](#);
- [Pricing scheme](#).

**42 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1197 (Section 3.3.6.29.1 “Overview and scope of the message”): New table with list of returned fields for the statement.**

T2SQ-1285: In order to clarify the fields returned in the statement message, a new table is added.

[The following table is an exhaustive description of the returned fields for each entity:](#)

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
<a href="#">Securities Account</a>	<a href="#">Opening Date</a>	<a href="#">SAC.OpeningDate</a>
<a href="#">Securities Account</a>	<a href="#">Closing Date</a>	<a href="#">SAC.ClosingDate</a>

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>Securities Account</u>	<u>Securities Account Type</u>	<u>SAC.Type</u>
<u>Securities Account</u>	<u>Hold Release Default</u>	<u>SAC.HoldReleaseDefault</u>
<u>Securities Account</u>	<u>Negative Position</u>	<u>SAC.NegativePosition</u>
<u>Securities Account</u>	<u>End Investor Flag</u>	<u>SAC.EndInvestorFlag</u>
<u>Securities Account</u>	<u>Securities Account Number</u>	<u>SAC.SecuritiesAccountNumber</u>
<u>Securities Account</u>	<u>Pricing Scheme</u>	<u>SAC.PricingScheme</u>
<u>Party Securities Account Relationship</u>	<u>Valid From</u>	<u>PartySAC.ValidFrom</u>
<u>Party Securities Account Relationship</u>	<u>Valid To</u>	<u>PartySAC.ValidTo</u>
<u>Party Securities Account Relationship</u>	<u>Responsible Party</u>	<u>PartySAC.ResponsibleParty</u>
<u>Party Securities Account Relationship</u>	<u>Party</u>	<u>PartySAC.Party</u>
<u>Securities Account Restriction</u>	<u>Restriction Type</u>	<u>SACRestriction.Type</u>
<u>Securities Account Restriction</u>	<u>Valid From Timestamp</u>	<u>SACRestriction.ValidFrom</u>
<u>Securities Account Restriction</u>	<u>Valid To Timestamp</u>	<u>SACRestriction.ValidTo</u>
<u>Market-Specific Securities Account Attribute Value</u>	<u>Market-Specific Attribute Name</u>	<u>SecuritiesAccountMSA.Name</u>
<u>Market-Specific Securities Account Attribute Value</u>	<u>Value</u>	<u>SecuritiesAccountMSA.Value</u>

**43 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1203 (Section 3.3.6.32.1 “Overview and scope of the message”): New table with list of returned fields for the statement.**

T2SQ-1285: In order to clarify the fields returned in the statement message, a new table is added.

The following table is an exhaustive description of the returned fields for each entity:

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>T2S Dedicated Cash Account</u>	<u>Account Type</u>	<u>T2SDCA.AccountType</u>
<u>T2S Dedicated Cash Account</u>	<u>Floor Notification Amount</u>	<u>T2SDCA.FloorNotificationAmount</u>
<u>T2S Dedicated Cash Account</u>	<u>Ceiling Notification Amount</u>	<u>T2SDCA.CeilingNotificationAmount</u>
<u>T2S Dedicated Cash Account</u>	<u>Opening Date</u>	<u>T2SDCA.OpeningDate</u>
<u>T2S Dedicated Cash Account</u>	<u>Closing Date</u>	<u>T2SDCA.ClosingDate</u>
<u>T2S Dedicated Cash Account</u>	<u>Responsible Party</u>	<u>T2SDCA.ResponsibleParty</u>
<u>T2S Dedicated Cash Account</u>	<u>Party</u>	<u>T2SDCA.Party</u>
<u>T2S Dedicated Cash Account</u>	<u>Currency Code</u>	<u>T2SDCA.CurrencyCode</u>
<u>T2S Dedicated Cash Account</u>	<u>External RTGS Account Reference</u>	<u>T2SDCA.ExternalRTGSAccount</u>
<u>T2S Dedicated Cash Account</u>	<u>T2S Dedicated Cash Account Number</u>	<u>T2SDCA.AccountNumber</u>

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>T2S Dedicated Cash Account Restriction</u>	<u>Restriction Type</u>	<u>T2SDCARestriction.Type</u>
<u>T2S Dedicated Cash Account Restriction</u>	<u>Valid From Timestamp</u>	<u>T2SDCARestriction.ValidFrom</u>
<u>T2S Dedicated Cash Account Restriction</u>	<u>Valid To Timestamp</u>	<u>T2SDCARestriction.ValidTo</u>

**44 T2SQ-1285 EUROSYSYSTEM UPDATE, Page 1209 (Section 3.3.6.35.1 “Overview and scope of the message”): New table with list of returned fields for the statement.**

T2SQ-1285: In order to clarify the fields returned in the statement message, a new table is added.

The following table is an exhaustive description of the returned fields for each entity:

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>Party</u>	<u>Party Opening Date</u>	<u>Party.OpeningDate</u>
<u>Party</u>	<u>Party Close Date</u>	<u>Party.CloseDate</u>
<u>Party</u>	<u>Party Type</u>	<u>Party.Type</u>
<u>Party Name</u>	<u>Valid From</u>	<u>PartyName.ValidFrom</u>
<u>Party Name</u>	<u>Party Long Name</u>	<u>PartyName.LongName</u>
<u>Party Name</u>	<u>Party Short Name</u>	<u>PartyName.ShortName</u>
<u>Party Address</u>	<u>Valid From</u>	<u>PartyAddress.ValidFrom</u>
<u>Party Address</u>	<u>Street</u>	<u>PartyAddress.Street</u>
<u>Party Address</u>	<u>House Number</u>	<u>PartyAddress.HouseNumber</u>
<u>Party Address</u>	<u>City</u>	<u>PartyAddress.City</u>
<u>Party Address</u>	<u>Postal Code</u>	<u>PartyAddress.PostalCode</u>
<u>Party Address</u>	<u>State or Province</u>	<u>PartyAddress.StateorProvince</u>
<u>Party Address</u>	<u>Country Code</u>	<u>PartyAddress.CountryCode</u>
<u>Party Code</u>	<u>Valid From</u>	<u>PartyCode.ValidFrom</u>
<u>Party Code</u>	<u>Code Type</u>	<u>PartyCode.CodeType</u>
<u>Party Code</u>	<u>Party Mnemonic</u>	<u>PartyCode.PartyMnemonic</u>
<u>Party Restriction</u>	<u>Restriction Type</u>	<u>PartyRestriction.Type</u>
<u>Party Restriction</u>	<u>Valid From Timestamp</u>	<u>PartyRestriction.ValidFrom</u>
<u>Party Restriction</u>	<u>Valid To Timestamp</u>	<u>PartyRestriction.ValidTo</u>
<u>Market-Specific Party Attribute Value</u>	<u>Market-Specific Attribute Name</u>	<u>PartyMSA.Name</u>
<u>Market-Specific Party Attribute Value</u>	<u>Value</u>	<u>PartyMSA.Value</u>

<u>ENTITY</u>	<u>ATTRIBUTE</u>	<u>RETURNED FIELD NAME</u>
<u>Party Technical Address</u>	<u>Technical Address</u>	<u>Party.TechnicalAddress</u>

**45 T2SQ-1223 EUROSYSYSTEM UPDATE, Pages 1248 and 1347 (Section 3.3.7.3.3 and 3.3.8.5.3 “The message in business context”): AdditionalReasonInformation of the Cancelled status should be in the Processing status block**

T2SQ-1223. Update of AdditionalReasonInformation path of the Cancelled status is included in the Settlement status block and should be indicated in the Processing status block.

*Message usage: Cancelled*

This message usage relates to the usage of a status advice message, sent by T2S, when the Securities Settlement Restriction is cancelled during its processing.

Specific message requirements

To inform about a cancelled status, the *IntraPositionMovementStatusAdviceV03* includes the following information:

- Cancelled – status that corresponds to successfully cancellation of the Securities Settlement Restriction with one reason code;
- Code – ISO code specifying the reason of the cancellation;
- AdditionalReasonInformation – in case the instruction was cancelled after the revalidation process, text comprising a combination of the associated business rule not fulfilled, a short description of the error and the rule ID of a positive restriction rule fulfilled, if any.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Code Document/IntraPosMvmntStsAdvC/PrcgSts/Canc/Rsn/Cd/Cd	<a href="#">CancelledStatusReason13Code</a>	ISO reason code for the cancellation . The only possible values are: CANI CANS CTHP OTHR
AdditionalReasonInformation Document/IntraPosMvmntStsAdvC/ <a href="#">PrcgSts/CancSttmSts/Pdg</a> /Rsn/AddtlRsn Inf	RestrictedFINXMax210Text	Business rule, error description and rule ID of a positive rejection restriction fulfilled (if any)

Message usage: Cancelled

This message usage relates to the usage of a status advice message, sent by T2S, to advice about the cancellation of the Settlement Instruction during its processing.

Specific message requirements

To inform about a cancelled status, the *SecuritiesSettlementTransactionStatusAdviceV03* includes the following information:

- Cancelled – status that corresponds to successfully cancellation of the Settlement Instruction with one reason code;
- Code – ISO code specifying the reason of the cancellation.
- AdditionalReasonInformation – in case the instruction was cancelled after the revalidation process, text comprising a combination of the associated business rule not fulfilled, a short description of the error and the rule ID of a positive rejection restriction fulfilled, if any;

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Code Document/SctiesSttImTxStsAdvC/PrcgSts/Canc/Rsn/Cd/Cd	<a href="#">CancelledStatusReason13Code</a>	ISO reason code for the cancellation. The only possible values are: - CANI - CANS -CTHP
AdditionalReasonInformation Document/SctiesSttImTxStsAdvC/ <a href="#">PrcgSts/CancSttImSts/Pdg</a> /Rsn/AddtlRsnInf	RestrictedFINXMax210Text	Business rule, error description and rule ID of a positive rejection restriction fulfilled (if any).

**46 EUROSYSYSTEM UPDATE, Page 1312 (Section 3.3.8.1 “SecuritiesTransactionCancellationRequest”) Addition of missing BR-Path**

One path for Business-Rule mapping was missing.

SecuritiesMovementType Document/SctiesTxCxIReq/AcctOwnrTxId/SctiesSttImTxId/SctiesMvmntTp	<a href="#">ReceiveDelivery1Code</a>	<a href="#">MVCV293</a> <a href="#">MVCV294</a> <a href="#">MVCV295</a> <a href="#">MVCV296</a>
Payment Document/SctiesTxCxIReq/AcctOwnrTxId/SctiesSttImTxId/Pmt	<a href="#">DeliveryReceiptType2Code</a>	<a href="#">MVRI574</a>
IntraPositionMovementIdentification <a href="#">Document/SctiesTxCxIReq/AcctOwnrTxId/IntraPosMvmntId</a>	RestrictedFINXMax16Text	<a href="#">MVCP003</a> <a href="#">IIMP074</a> <a href="#">IIMP075</a>

SecuritiesMovementType Document/SctiesTxCxlReq/AcctOwnrTxId/SctiesSttImTxId/SctiesM vmntTp	<a href="#">ReceiveDelivery1Code</a>	<a href="#">MVCV293</a> <a href="#">MVCV294</a> <a href="#">MVCV295</a> <a href="#">MVCV296</a>
AccountServicerTransactionIdentification Document/SctiesTxCxlReq/AcctSvcrTxId	RestrictedFINXMax16Text	<a href="#">MVR1596</a> <a href="#">MVCPO03</a> <a href="#">MVR1592</a> <a href="#">IIMP074</a> <a href="#">IIMP075</a>

**47 EUROSYSYSTEM UPDATE, Page 1314 (Section 3.3.8.2.1 “Overview and scope of the message”): Omission correction concerning error message alternative.**

Alternative error message text must be added to harmonise approach with other messages.

**3.3.8.2.1 Overview and scope of the message**

This chapter illustrates the *SecuritiesTransactionStatusQueryV03* message.

The *SecuritiesTransactionStatusQueryV03* message, also known as the securities Settlement Instruction audit trail query is sent by a CSD or a directly connected T2S party to T2S. The query Securities Settlement Instruction Audit Trail requests all data, including changes and amendments for a single security Settlement Instruction as identified either by the party's instruction reference or the T2S technical identifier.

In response to the securities instruction audit trail query, T2S sends a [semt.022.001.01](#) message with the historical data on all the changes applied to the instruction that matches the reference as defined within the query criteria, whether settled or otherwise; ~~or a [sese.022.001.03](#) message in the case of a business error.~~

**48 T2SQ-1290 EUROSYSYSTEM UPDATE, Page 1344-1377 (Section 3.3.8.10.3 “The message in business context”): Modification of unlink message example.**

Unlink message example modified to longer refer to pool as requested by market feedback issue 31.

**3.3.8.10.3 The message in business context**

Message example (unlink)

In this example a T2S party, Party E “PRTYEBICXXX” has requested to unlink an instruction ~~with a Securities Settlement Transaction Identification ‘REF0000123’ from a belonging to a pool with the pool reference ‘POOLREF006823’.~~ The settlement instruction ~~is~~ identified by the market infrastructure transaction id ‘T2SREF005081’ and the securities account ‘1200008102’. Instructing party information is provided within the BAH which is not provided in the example.

**49 T2SQ-1318 EUROSYSYSTEM UPDATE, Page 1406 (Section 4.1 “Index of Business Rules and Error Codes”)**

~~Wording “T2S Internal System User” was not in line with CR\_5002\_335\_SYS\_System\_Users\_vs\_Certificates, which only refers to “system user reference”. Incomplete text of the business rule.~~



SHORT NAME OF BR	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DSU1600	When performing a Security Update request, in case of immediate setup or removal of Security Restriction, the timestamp to be used must be the current timestamp of the system. Furthermore, no check must be performed on such a conventional value in case of <u>four eyes second step or processing of retrieved queued requests.</u>	Reda.007	Reda.029		REJT	

#### 50 EUROSYSYSTEM UPDATE, Page 1409 (Section 4.1 “Index of Business Rules and Error Codes”)

Wording “T2S Internal System User” was not in line with CR-~~5002~~-335\_SYS\_System\_Users\_vs\_Certificates, which only refers to “system user reference”.

SHORT NAME OF BR	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
ICSA013	Business Sending User is allowed to send for the <del>T2S Internal System Users</del> <u>system user reference.</u>	head.001	admi.007		1075	Business Sending User is not allowed to send for the <u>system user reference.</u> <del>T2S Internal System User.</del>
ICSA013	Business Sending User is allowed to send for the <u>system user reference</u> <del>T2S Internal System User.</del>	head.002	admi.007		1075	Business Sending User is not allowed to send for the <u>system user reference</u> <del>T2S Internal System User.</del>

#### 51 T2SQ-1275 EUROSYSYSTEM UPDATE, Page 1462 (Chapter 4.1): Amendment of Business Rules

~~OPEN ISSUE REQUEST #T2SQ~~-1275: Business Rules in Chapter 4.1 were amended to overcome inconsistencies.

The business rules are modified as follows:

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
MVIC311	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Instruction, the Intended Settlement Date of a Settlement Instruction must be <del>equal to or</del> earlier than the Maturity Date of the Security.	sese.023	sese.024	<Rjctd>	DDAT	The Maturity Date of the Security is <del>earlier</del> <u>later</u> or equal than the Intended Settlement Date of the Settlement Instruction.
MVIC311	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Instruction, the Intended Settlement Date of a Settlement Instruction must be <del>equal to or</del> earlier than the Maturity Date of the Security.	sese.023	sese.024	<Canc>	CANS	The Maturity Date of the Security is <del>earlier</del> <u>later</u> or equal than the Intended Settlement Date of the Settlement Instruction.

#### 52 EUROSYSYSTEM UPDATE, Page 1391 (Section 4.1 “Index of Business Rules and Error Codes”)

Corrections on missing allocations of Business Rules to the Messages

SHORT NAME OF BR	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	<a href="#">reda.036</a>	<a href="#">reda.037</a>			Requestor not allowed
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	<a href="#">reda.039</a>	<a href="#">reda.040</a>			Requestor not allowed
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	<a href="#">reda.042</a>	<a href="#">reda.043</a>			Requestor not allowed
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	<a href="#">reda.036</a>	<a href="#">reda.037</a>			No data available
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	<a href="#">reda.039</a>	<a href="#">reda.040</a>			No data available
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	<a href="#">reda.042</a>	<a href="#">reda.043</a>			No data available
QMPC023	In case the To Date is stated as a range, the From value of the Date To has to be before or equal to the To value of the Date To.	<a href="#">reda.015</a>	<a href="#">reda.017</a>		Q022	The From value of the Date To is after the To value of the Date To.
QMPC031	In case a T2S Dedicated Cash Account Number is specified, it has to be known in T2S.	<a href="#">acmt.025</a>	<a href="#">acmt.026</a>		Q030	The specified T2S Dedicated Cash Account Number is not known in T2S.

### 53 EUROSYSYSTEM UPDATE, Page 1543 (Section 4.2.2 "T2S proprietary codes"): Update of T2S-Code

#### ReportCode\_T2S\_1

CODE	NAME	DEFINITION
...		
<a href="#">DSOP</a> <a href="#">DSPI</a>	Delta statement of Pending Instructions report	Delta report: Statement of Pending Instructions report

### 54 EUROSYSYSTEM UPDATE, Page 1544 (Section 4.2.2 "T2S proprietary codes"): Update of Code Description

#### RestrictedFINXMax35Text\_T2S\_1

CODE	NAME	DEFINITION
AVLI	Available Liquidity Transfers	Liquidity transfer orders which are accepted, <del>matched and not cancelled</del> but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account during the current settlement day.

**55 COMMENT 24 on CR343, Page 413 lines 1 to 3 (Section 1.6.1.11.3 “Link specified by T2S Actor”): Update of the paragraph**

The wording proposed in CR343 is amended to improve clarity.

T2S settles an instruction which does not have any link independently of whether there were any another instruction having a link with it (unless the T2S settlement process has previously received the instruction with the link type ‘With’ or ‘Before’).

When no link is specified by T2S Actor in a Settlement Instruction or Settlement Restriction then:

- It is processed to settlement under the link constraints above, if the T2S settlement process has previously received another settlement instruction or settlement restriction linked to it with the link type "with" or "before";
- Otherwise it is processed to settlement with no link constraint.

**56 EUROSISTEM UPDATE, Page 573 Table 140 “STATIC DATA OBJECTS WITH LIMITED VALIDITY PERIOD”): Addition of a footnote to clarify the content of the table.**

**TABLE 140 – STATIC DATA OBJECTS WITH LIMITED VALIDITY PERIOD**<sup>187</sup>

<sup>187</sup> In the following table, the columns ‘Creation/Update/Deletion’ clarify whether it is possible to perform a given maintenance operation on each object with immediate effect. For example, if a user updates an object on which updates “may take effect on the current date”, they are able, should they wish to do so, to perform changes that become immediately valid. On the contrary, if the update “may take effect only as of a future date” then it is not possible to perform intraday changes on the object. The possibilities described in the table represent the level of flexibility offered to the user. Within these limitations, the user decides exactly when a specific modification should take effect.

**57 EUROSISTEM UPDATE, Page 857 (Section 3.2.1.6.3 “Scenario 3: Business validation related to one or more than one element of more than one T2S message”) and Pages 1494-1500 (Section 4.1 “Index of Business Rules and Error Codes”): Application of the retention period**

Pages 576-580 (Section 1.6.3.3.4 Static data archiving and purging”) and Pages 581-591 (Section 1.6.3.3.5 “Lifecycle of static data objects”)

References to “90 days period” are replaced with reference to “three calendar months”.

Page 664 (Section 1.6.5.7.5 “Information provisioning process”):

The deviating timeframe can cover a period that is shorter or longer than one month, but it can only be a period starting at the maximum ~~90 days~~ three calendar months before the current business day.

Pages 857-858 (Section 3.2.1.6.3 “Scenario 3: Business validation related to one or more than one element of more than one T2S message”):

Aligning the text of the examples with the updated text of business rule QMPC016

Pages 1494-1500 (Section 4.1 “Index of Business Rules and Error Codes”): Application of the retention period:

<u>SHORT NAME OF BR</u>	<u>DESCRIPTION</u>	<u>INBOUND MESSAGE</u>	<u>REPLY MESSAGE</u>	<u>CODE USE</u>	<u>REASON CODE</u>	<u>ERROR TEXT</u>
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<u>SHORT NAME OF BR</u>	<u>DESCRIPTION</u>	<u>INBOUND MESSAGE</u>	<u>REPLY MESSAGE</u>	<u>CODE USE</u>	<u>REASON CODE</u>	<u>ERROR TEXT</u>
QMPC013	The requested Actual Settlement Date From must not be older than <del>90 business days</del> <u>three calendar months</u> .	semt.026	sese.022	<Rjct d>	OTHR	The requested Actual Settlement Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC013	The requested Actual Settlement Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	camt.078	camt.079	<Rjct d>	OTHR	The requested Actual Settlement Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC013	The requested Actual Settlement Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	semt.028	sese.022	<Rjct d>	OTHR	The requested Actual Settlement Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC016	The Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	camt.076	camt.077		Q015	The Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC016	The Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	admi.005	admi.007		Q015	The Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC016	The Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	camt.003	camt.004		Q015	The Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC016	The Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	camt.005	camt.006		Q015	The Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC016	The Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	semt.025	sese.022	<Rjct d>	Q015	The Date From is older than <u>three calendar months</u> <del>90 business days</del> .
QMPC020	The requested Maturity Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .	reda.010	reda.012		Q019	The requested Maturity Date From must not be older than <u>three calendar months</u> <del>90 business days</del> .
QMPC097	In case a Date To is specified, it must not be older than <u>three calendar months</u> <del>90 business days</del> .	camt.005	camt.006		Q092	The Date To is older than <u>three calendar months</u> <del>90 business days</del> .

**58 T2SQ-1161 EUROSISTEM UPDATE, Page 1099 (Section 4.3 "Index of Message References"):**  
**Addition of a footnote for clarification**

T2SQ-1161: A comment is added to clarify the modification performed in the block description.

**Related**

This building block is optional. It specifies the Business Application Header of the Business Message to which this Business Message relates<sup>231</sup>.

<sup>231</sup> For the sake of clarification, in the T2S context, in case of inbound copies the related part is filled with the content of the original message received by T2S.

**59 EUROSISTEM UPDATE: Page1130, Line 30-31 (Section 3.3.6.6.2 "The T2S-specific schema"):**  
**Incorrect link.**

T2SQ-1300: The link is corrected to point to the correct file.

[http://www.bundesbank.de/4zb/download/v1.2.1/securitymaintenancerequest/marketspecificattributes/MarketSpecificAttributes\\_T2S.xls](http://www.bundesbank.de/4zb/download/v1.2.1/securitymaintenancerequest/marketspecificattributes/MarketSpecificAttributes_T2S.xls)

[http://www.bundesbank.de/4zb/download/v1.2.1/securityreport/marketspecificattributereport/MarketSpecificAttributesReport\\_T2S.xls](http://www.bundesbank.de/4zb/download/v1.2.1/securityreport/marketspecificattributereport/MarketSpecificAttributesReport_T2S.xls)

**60 COMMENT 95, Page 1547 (Section 4.3 “Index of Message References”): Update of the section**

The messages references were completed.

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**Outcome/Decisions:**

\* CRG meeting on 24 August 2012

The Change Request was presented to the CRG and there was a written procedure on the Change Request between 24 and 31 August 2012. There were no objections to the change request.

\* CSG meeting on 17 September 2012

The CSG was informed about the publication of the UDFS v 1.2.1, URD 5.02, GUI BFD v 1.8 on 7 September 2012 as a result of the incorporation of mostly editorial nature change requests reviewed by the interim-CRG.

\* AG Meeting on 18-19 September 2012

The AG was informed that UDFS v 1.2.1, URD 5.02, GUI BFD v 1.8 were published on 7 September 2012 following the incorporation of mostly editorial nature change requests reviewed by the interim-CRG. The AG did not raise any objections to these documents.

Message information		Update			Impact on							
XML Message	Technical Msc. Id	Element / Type	Action	New value / Comments	xsd	UDFS CHAPTER	sample	BR	Code/Value/Status	Mapping	T2S-Use	UDFS version
SecuritiesAccountPositionResponse	semt.040	/Document/SciesAcctPosRspn/Bals/BalForAcct/BalBrkdw/SubBalTp/Prtry/Issr/Document/SciesAcctPosRspn/Bals/BalForAcct/BalBrkdw/SubBalTp/Prtry/SchmeNm/Document/SciesAcctPosRspn/Bals/BalForAcct/BalBrkdw/AddtlBalBrkdwDtls/SubBalTp/Prtry/Issr/Document/SciesAcctPosRspn/Bals/BalForAcct/BalBrkdw/AddtlBalBrkdwDtls/SubBalTp/Prtry/SchmeNm	UPDATE	Set Fixed values	X							v1.2.1
IntraBalanceMovementStatusAdvice	camt.067	/Document/IntraBallMvmtStsAdvcl/Id/Id	UPDATE							X		v1.2.1
IntraBalanceMovementConfirmation	camt.068	/Document/IntraBallMvmtConf/Id/Id	UPDATE							X		v1.2.1
IntraBalanceMovementCancellationRequestStatusAdvice	camt.075	/Document/IntraBallMvmtCxlReqStsAdvcl/Id/Id	UPDATE							X		v1.2.1
SecuritiesAccountPositionResponse	semt.040	/Document/SciesAcctPosRspn/RptGnlDtls/SubAcctInd	UPDATE	Set Fixed values	X							v1.2.1
SecuritiesBalanceCustodyReport	semt.002	/Document/SciesBalCtdyRpt/StmGnlDtls/SubAcctInd	UPDATE	Set Fixed values	X							v1.2.1
	camt.073	Types/Party/Identification43	update	GEFEG no auto check oversight: correct by updating minoccurs to 0								v1.2.1
	semt.018	Types/PendingReasonCode	update	GEFEG no auto check oversight: correct by resetting codes to original list as in iso schema.								v1.2.1
	semt.027	/SciesSttmTxQryRspn/Txs/TxDtls/Lnks/Ref/OthrTxId	update	Unpruned and add mapping. Incorrectly pruned in previous version. Align with linkage block in other messages (see.023).							yes	v1.2.1
	camt.079	GenericIdentification20_T2S_01 and not CashBalanceType1Choice/Prtry	update	Fixed value for Issr and SchmeNm, 'T2S' and 'RT' respectively, assigned at wrong level within GEFEG. Should be assigned to type GenericIdentification20_T2S_01								v1.2.1
	camt.084	GenericIdentification20_T2S_01 and not CashBalanceType1Choice/Prtry	update	Fixed value for Issr and SchmeNm, 'T2S' and 'RT' respectively, assigned at wrong level within GEFEG. Should be assigned to type GenericIdentification20_T2S_01								v1.2.1
	camt.084	GenericIdentification20_T2S_01 and not CashBalanceType1Choice/Prtry	update	Fixed value for Issr and SchmeNm, 'T2S' and 'RT' respectively, assigned at wrong level within GEFEG. Should be assigned to type GenericIdentification20_T2S_01								v1.2.1
	camt.073		update	Update of T2S-Mapping and T2S-Use to align with camt.083. T2S-Mapping -> Technical Identifier: Outbound Message Recipient T2S-Use -> Identification of the message assigned by T2S			Yes			Yes		v1.2.1
	camt.079		update	Update of T2S-Mapping and T2S-Use to align with camt.083. T2S-Mapping -> Technical Identifier: Outbound Message Recipient T2S-Use -> Identification of the message assigned by T2S			Yes			Yes		v1.2.1
	camt.084		update	Update of T2S-Mapping and T2S-Use to align with camt.083. T2S-Mapping -> Technical Identifier: Outbound Message Recipient T2S-Use -> Identification of the message assigned by T2S			Yes			Yes		v1.2.1
	camt.085		update	Update of T2S-Mapping and T2S-Use to align with camt.083. T2S-Mapping -> Technical Identifier: Outbound Message Recipient T2S-Use -> Identification of the message assigned by T2S			Yes			Yes		v1.2.1
	seme.030		update	Correct example. Should not include a pool reference.	yes							v1.2.1
	semt.027		update	Correct examples. 1st should have status settled for included trx and second should not have the effective settlement date in the details of the included transactions.	yes							v1.2.1
	semt.018	remove SecuritiesAccount17_T2S_01 and simply use SecuritiesAccount17 with values pruned as in SecuritiesAccount17_T2S_01	update	SecuritiesAccount17 and SecuritiesAccount17_T2S_01 inadvertently customised and different levels.								v1.2.1
IntraPositionMovementPendingReport	semt.034	/IntraPosMvmtPdgrpt/Lnks/RefOwnt/AnyBIC	update	BICorBEBI becomes AnyBIC; Update as it is already present in the schema but not in the Tracking Table								v1.2.1
IntraPositionMovementPendingReport	semt.034	/IntraPosMvmtPdgrpt/MsgOrgt/RtdPtyId/AnyBIC	update	BICorBEBI becomes AnyBIC; Update as it is already present in the schema but not in the Tracking Table								v1.2.1
DeleteLimitV06	camt.012	Document/DelLmt/LmtDtls/CurLmtld/ActOwnt/FinInstld/BIC	UPDATE	BR DRD9005 removed		X						v1.2.1
SecuritiesAccountAuditTrailQueryV01	reda.036	Document/SciesAcctAuditTrQry	UPDATE	New BRs DRRI001 - DRRI002		X						v1.2.1
CashAccountAuditTrailQueryV01	reda.039	Document/CshAcctAuditTrQry	UPDATE	New BRs DRRI001 - DRRI002		X						v1.2.1
PartyAuditTrailQueryV01	reda.042	Document/PtyAuditTrQry	UPDATE	New BRs DRRI001 - DRRI002		X						v1.2.1
PartyQueryV01	reda.015	Document/PtyQry/SchCrit/ClsgDt	UPDATE	Updated BR QMPC025 with QMPC023		X						v1.2.1
AccountQueryListV01	acmt.025	Document/ActQryList/ActSchCrit/Id/Othr/Id	UPDATE	New BR QMPC031		X						v1.2.1
SecurityMaintenanceRequestV01	reda.007	Document/ScyMntncReq/UpdTp/UpdTp/Modfy/FinInstmAttrbts/ClssctnTp/Document/ScyMntncReq/UpdTp/UpdTp/Modfy/FinInstmAttrbts/Issnc/Ctrv/Oflsse	UPDATE	CFI and Country of issuance dropped from modify block	X							v1.2.1
SecurityMaintenanceRequestV01	reda.007	Document/ScyMntncReq/UpdTp/UpdTp/Modfy/SplmtryData	UPDATE	Dropped redundant chars	X							v1.2.1
BankToCustomerAccountReportV03	camt.052	Document/BKToCstmRcptRpt/TxsSummry/TitNtriesPerBkTxCd/BkTxCd/Prtry/Cd	UPDATE	Type changed into SupplementaryData1..UDS..T2S..2	X							v1.2.1
BankToCustomerAccountReportV03	camt.052	Document/BKToCstmRcptRpt/TxsSummry/TitNtriesPerBkTxCd/BkTxCd/Prtry/Cd	UPDATE	"General: only those settlement instructions/LTO that should settle during the current settlement day should be taken into account. A settlement instruction with an intended settlement day the day after shouldn't be taken into account.  AVLI: liquidity transfer orders which are accepted <del>matched and not cancelled</del> but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account.  AVSI: settlement instructions which are accepted, matched and not cancelled but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account."							x	v1.2.1
BankToCustomerAccountReportV03	camt.052	Document/BKToCstmRcptRpt/TxsSummry/TitNtriesPerBkTxCd/BkTxCd/Prtry/Cd	UPDATE	Update description of Code AVLI to:  "Liquidity transfer orders which are accepted <del>matched and not cancelled</del> but unsettled and which would be effective on the available cash balance on the T2S dedicated cash account during the current settlement day."	x	3.3.3.15 BankToCustomerAccountReportV04			x		x	v1.2.1
BusinessApplicationHeaderV01	head.001	AppHdr/CpyDplct		Update description of T2S-Use for CopyDuplicate  "In case of incoming messages within T2S this information will be ignored. The DUPL code will be set if an outgoing message is requested via the Resend function (admi.006). The COPY code will be set if an outgoing message is being sent as a copy to a party other than the original recipient, e.g. CSD, for information purposes. The CODU code will be set if an incoming/outgoing message is being sent as a copy to a party other than the original recipient, e.g. CSD, for information purposes and the message is a duplicate of a message previously sent. [...]"		3.3.5 Headers (head)					x	v1.2.1
BusinessApplicationHeaderV01	head.001	AppHdr/BizMsgldr		Update of T2S Mapping for BizMsgldr to:  "Writing requests incoming: Sender Message Reference: Inbound Individual Message outgoing except queries: Technical Identifier: Outbound Message Recipient outgoing queries: Technical Identifier: Query Information"		3.3.5 Headers (head)				x		v1.2.1
BankToCustomerStatementV03	camt.053	Document/BKToCstmStm/Stm/Act/Ccy	UPDATE	Update of occurrence for Document/BKToCstmStm/Stm/Act/Ccy to [1..1] as it was already present in the pdf but not in the schema	x	3.3.3.16 BankToCustomerStatementV03						v1.2.1
ReportQueryRequestV01	admi.005	ReportCode_T2S_1	UPDATE	Update of name for code value 'DSOP' to 'DSP1' to be in line with other code names	x	3.3.2.1 ReportQueryRequestV01			x			v1.2.1
LiquidityCreditTransferV03	camt.050	RestrictedFINActiveCurrencyAndAmount	UPDATE	Correction of extension for RestrictedFINActiveCurrencyAndAmount	x	3.3.3.13 LiquidityCreditTransferV03						v1.2.1
LiquidityDebitTransferV03	camt.051	RestrictedFINActiveCurrencyAndAmount	UPDATE	Correction of extension for RestrictedFINActiveCurrencyAndAmount	x	3.3.3.14 LiquidityDebitTransfer						v1.2.1
ResendRequestV01	admi.006	Document/RsndReq/RsndSchCntr/Rcpt/AnyBIC	UPDATE	Update of T2S Use for Document/RsndReq/RsndSchCntr/Rcpt/AnyBIC		3.3.2.2 ResendRequestV01	x				x	v1.2.1

Message information		Update			Impact on							
XML Message	Technical Msg. Id.	Element / Type	Action	New value / Comments	xsd	UDFS CHAPTER	sample	BR	Code/Value/S tatus	Mapping	T2S-Use	UDFS version
ResendRequestV01	admi.006	Document/RsndReq/RsndSchCrit/Rcpt/PrtryId/Id		Update of T2S Use for Document/RsndReq/RsndSchCrit/Rcpt/PrtryId/Id		3.3.2.2 ResendRequestV01	x				x	v1.2.1