

General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	Institute: 4CB	Date raised: 17.03.2017
Request title: Multiplex Editorial Change Request on GFS, UDFS and UHB		Request ref. no: T2S 0657 SYS
Request type: Common		Urgency: Normal
1. Legal/business importance parameter: Low	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Low	4. Financial impact parameter: No cost impact	
Requestor Category: 4CB	Status: Authorised at Steering Level	

Description of requested change:

Editorial changes regarding GFS v5.3, UDFS v2.3, UHB v2.3.

Reason for change and expected benefits/business motivation:

The Editorial changes listed below are either related to GFS v5.3, UDFS/UHB v2.3 or flat file specifications. Their incorporation into the GFS v5.3, UDFS/UHB v2.3 is required for clarifying the documentation underlying the software.

Please note that the changes referring to UDFS v2.3 will also be reflected, when relevant, into the schema documentation published in MyStandards.

- 1 EUROSISTEM UPDATE [PBI 161451]: page 120 (UDFS-Chapter 1.3.1.5 Common rules for messages and files addressing); Clarification regarding Routing Configurations 3
- 2 EUROSISTEM UPDATE [PBI-161242]: pages 172-174 (UDFS-Chapter 1.3.3.2.2 Configuration of Privileges); Clarification of UDFS v2.3..... 4
- 3 EUROSISTEM UPDATE [SDD-PBR-0019]: page363 (GFS Chapter 3.5.5.3 Description of the functions of the module), page 269 (UDFS-Chapter 1.4.4.4.7 Real-time settlement closure processes); BATM FOP instructions should be included in the FOP cut-off procedure description 5
- 4 EUROSISTEM UPDATE: page 270 (UDFS-Chapter 1.4.4.5 End of day (EOD)); Clarification regarding end-of-day reconciliation checks 6
- 5 EUROSISTEM UPDATE [T2SQ-4816]: page 272 (UDFS-Chapter 1.4.4.5.4 End of day processes); Typo correction 6
- 6 EUROSISTEM UPDATE [PBI-161404]: page 348 (UDFS-Chapter 1.6.1.8.3 Eligibility check process); Clarification added regarding existing eligibility checks 7
- 7 EUROSISTEM UPDATE [T2SQ-4802]: page 378 (UDFS-Chapter 1.6.1.9.2 Prioritisation); Clarification regarding Top Priority Default 7
- 8 EUROSISTEM UPDATE [CRG-PBR-0001]: pages 701 (UDFS-Chapter 1.6.4.2.3 Report generation process), page 727 (UDFS-Chapter 1.6.4.4.3 Query management process), page 530 (GFS-Chapter 3.7.1 General Introduction), pages 547-548 (GFS-Chapter 3.7.3.1 Static Functional Description); Data accuracy on queries and reports due to latency between operational and informational database..... 8
- 9 EUROSISTEM UPDATE [INC-191650]: pages 773-779 (UDFS-Chapter 1.6.5.7.6 Billing data collection process); Clarification of UDFS v2.3..... 10

- 10 EUROSISTEM UPDATE [SDD-PBR-0015]: page 1031 (UDFS-Chapter 3.3.1.4.2 The T2S-specific schema (acmt.015)), page 1343 (UDFS-Chapter 3.3.6.17.2 The T2S-specific schema (reda.023)), pages 1585, 1602 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 746-748 (UHB-Chapter 2.5.3.5 Securities Account – New/Edit Screen), pages 791-793 (UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen), pages 855-857 (UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen), page 2060 (UHB-Chapter 6.4.2.77 External RTGS Account – New/Edit Screen), page 2329 (UHB-Chapter 6.4.2.156 Securities Account – New/Edit Screen), page 2483 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen); Removal of Business Rules..... 10
- 11 EUROSISTEM UPDATE [SDD-PBR-0011]: page 1044 (UDFS-Chapter 3.3.2.2.2 The T2S-specific schema (admi.006)), page 1717 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), page 583 (UHB-Chapter 2.4.2.10 Outbound Messages – Search/List Screen), page 595 (UHB-Chapter 2.4.2.12 Resend Communication Screen); Adaption of rules for entering a sequence number in the resend communication and outbound message screens 15
- 12 EUROSISTEM UPDATE [SDD-PBR-0010]: page 1296 (UDFS-Chapter 3.3.6.5.1 Overview and scope of the message (reda.010)), page 1301 (UDFS-Chapter 3.3.6.6.1 Overview and scope of the message (reda.012)); Deactivation of size check to allow the delivery of reda.012 under specific conditions 17
- 13 EUROSISTEM UPDATE [SDD-PBR-0013]: page 1345 (UDFS-Chapter 3.3.6.16.2 The T2S-specific schema (reda.022)), page 1618 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of Business Rule DPU1007..... 18
- 14 EUROSISTEM UPDATE [SDD-PBR-0016]: page 1391 (UDFS-Chapter 3.3.7.1.1 Overview and scope of the message (semt.002)); Deactivation of size check to allow the delivery of the semt.002 under specific conditions..... 19
- 15 EUROSISTEM UPDATE [SDD-PBR-0009]: page 1421 (UDFS-Chapter 3.3.7.6.1 Overview and scope of the message (semt.017)); Deactivation of size check to allow the delivery of semt.017 or skip its creation under specific conditions..... 20
- 16 EUROSISTEM UPDATE [SDD-PBR-0014]: page 1948 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 2439-2440 (UHB-Chapter 6.4.2.176 Settlement Instructions - Search/List Screen), Amendment of Business Rules 20
- 17 EUROSISTEM UPDATE [INC-190646]: page 61 (UHB-Chapter 1.2.2.5 Common Buttons and Icons); Clarification regarding export functionality 22
- 18 EUROSISTEM UPDATE: page 189 (UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen); Update for clarification 22
- 19 EUROSISTEM UPDATE [SDD-PBR-0012]: pages 198-199 (UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen), pages 245-246 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen); Settlement Instruction Details Screen does not correctly display market type related information..... 23
- 20 EUROSISTEM UPDATE [SDD-PBR-0018]: page 263 (UHB-Chapter 2.2.2.21 Insolvency procedure Settlement Instructions - Search/List Screen); Inclusion of the Settlement Status, Matching Status and Cancellation Status field..... 27
- 21 EUROSISTEM UPDATE [INC-202022]: pages 271-272 (UHB-Chapter 2.3.1.2 Cash Forecast – Details Screen); Typo correction 27
- 22 EUROSISTEM UPDATE: page 276 (UHB-Chapter 2.3.1.4 Collateral Value of a Security – Search/List Screen), page 279 (UHB-Chapter 2.3.1.5 Collateral Value per T2S Dedicated Cash Account and Security – Search/List Screen), page 303 (UHB-Chapter 2.3.1.13 Total Collateral Value per T2S Dedicated Cash Account – Search/List Screen), page 307 (UHB-Chapter 2.3.2.3 Immediate Liquidity Transfer Orders – Search/List Screen), page 315 (UHB-Chapter 2.3.2.4 Immediate Liquidity Transfer Order – Details Screen), page 320 (UHB-Chapter 2.3.2.5 Immediate Liquidity Transfer Order – New Screen), page 803 (UHB-Chapter 2.5.4.9 Standing/Predefined Liquidity Transfer Orders – Search/List Screen), page 811 (UHB-Chapter 2.5.4.10 Standing/Predefined Liquidity Transfer Order - Details Screen), page 816 (UHB-

Chapter 2.5.4.11 Standing/Predefined Liquidity Transfer Order - New/Edit Screen), page 821 (UHB-Chapter 2.5.4.12 Standing/Predefined Liquidity Transfer Order Link Sets - Search/List Screen), page 828 (UHB-Chapter 2.5.4.13 Standing/Predefined Liquidity Transfer Order Link Set - Details Screen), page 833 (UHB-Chapter 2.5.4.14 Standing/Predefined Liquidity Transfer Order Link Set - New/Edit Screen), page 895 (UHB-Chapter 2.5.6.8 Granted Roles – Search/List Screen); Update of Screen Names..... 28

23 EUROSYSYSTEM UPDATE: pages 1770-1802 (UHB-Chapter 6.2 Sitemap), page 1774 (UHB-Chapter 6.2.2.2 Settlement), page 1775 (UHB-Chapter 6.2.2.3 Settlement II), page 1776 (UHB-Chapter 6.2.3.1 Cash Account), page 1777 (UHB-Chapter 6.2.3.2 Liquidity), page 1778 (UHB-Chapter 6.2.3.3 Liquidity II), page 1779 (UHB-Chapter 6.2.3.4 Settlement), page 1780 (UHB-Chapter 6.2.4.1 Additional Services), page 1782 (UHB-Chapter 6.2.4.3 Additional Services III), page 1786 (UHB-Chapter 6.2.4.7 Communication), page 1787 (UHB-Chapter 6.2.4.8 Communication II), page 1789 (UHB-Chapter 6.2.5.1 Parties), page 1790 (UHB-Chapter 6.2.5.2 Securities), page 1791 (UHB-Chapter 6.2.5.3 Securities Account), page 1792 (UHB-Chapter 6.2.5.4 T2S Dedicated Cash Account), page 1793 (UHB-Chapter 6.2.5.5 Scheduling), page 1794 (UHB-Chapter 6.2.5.6 Access Rights), page 1795 (UHB-Chapter 6.2.5.7 Access Rights II), pages 1796-1800 (UHB-Chapter 6.2.5.8 Messages and Reports – UHB-Chapter 6.2.5.12 General Configuration Parameter II), page 1801 (UHB-Chapter 6.2.5.13 Revisions), page 1802 (UHB-Chapter 6.2.6.1 Monitoring); Update of Sitemaps..... 29

24 EUROSYSYSTEM UPDATE [PBI 161513]: pages 2312 (UHB-Chapter 6.4.2.154 Securities - Search/List Screen), page 2354 (UHB-Chapter 6.4.2.167 Security – Details Screen); Amendment of Business Rules..... 32

Proposed wording for the Change request:

1 EUROSYSYSTEM UPDATE [PBI 161451]: page 120 (UDFS-Chapter 1.3.1.5 Common rules for messages and files addressing); Clarification regarding Routing Configurations

In general, the UDFS provides information about conditional routing configurations, e. g. UDFS v2.3 page 120. One of the message types for which conditional routing rules can be set up is labelled as “NTSRM”. NTSRM stands for NightTimeSettlementRelatedMessages.
 However, when setting up the Routing Configuration in the GUI, the T2S Actors have to choose “NTSR.000” for the routing rules of these messages. In order to clarify that NTSRM (term from UDFS) and NTSR.000 (value used in the GUI) have the same meaning, an editorial clarification should be included in UDFS.

UDFS-Chapter 1.3.1.5 Common rules for messages and files addressing, page 120

Sequence	Routing Description	Message Type	Size	Currency	Network Service	Party Technical Address	Compression
3	Conditional 3	NTSRM*	-	DKK	NetSrvA	<ou=dept_9 87, o=prtyccttx x, o=netprv>	ZIP
4	Conditional 4	NTSRM_	-	DKK	NetSrvB	<ou=dept_9 87, o=prtyccttx x, o=netprv>	ZIP

* This acronym stands here for “NightTimeSettlementRelatedMessages”. On the Screen the value is present as “NTSR.000”. Messages meant by this code are listed in table 21 – Settlement-related messages sent grouped into files.

2 EUROSYSTEM UPDATE [PBI-161242]: pages 172-174 (UDFS-Chapter 1.3.3.2.2 Configuration of Privileges); Clarification of UDFS v2.3

The UDFS-Chapter 1.3.3.2.2 'Configuration of Privileges' section 'Contradicting Privileges' needs to be enriched to better clarify that 1) it is possible to grant a privilege directly to a user/party that already has it via a Role and 2) if a user/party has a privilege both via Role and directly, the direct assignment overrides the one via Role.

UDFS-Chapter 1.3.3.2.2 Configuration of Privileges, pages 172-174

Contradicting privileges

Each system privilege and each object privilege can be granted to a role, a user or a party only once; however if a user or party has already been granted a system or object privilege via role it is still possible to assign the same privilege directly. In this case the directly granted privilege has priority over the one granted via role. This is in order to prevent the possibility to grant contradicting privileges to the same role, user or party, e.g.:

| The same user being allowed (grant with deny option set to false) and not allowed (grant with deny option set to true) to send new Settlement Instructions;

| The same role being assigned the privilege to input an immediate liquidity transfer order both according to the Two-Eyes principle and to the Four-Eyes principle.

For this reason, when granting a system privilege or an object privilege to a role, a user or a party, T2S applies the following rules:

| a system privilege can be granted to a role, a user or a party if and only if the role, the user or the party is not yet linked, ~~directly or indirectly~~, to the same system privilege;

| an object privilege on a given object or group of objects can be granted to a role, a user or a party if and only if the role, the user or the party is not yet linked, ~~directly or indirectly~~, to the same object privilege on the same object or group of object;

| a role can be granted to a user or a party if and only if the user or the party is not yet linked, directly or indirectly, to one or more system privileges contained in the role;

| These rules imply that one privilege can always be granted both as a system privilege and as an object privilege to the same role, user or party without resulting in a contradicting configuration. This also applies when granting the same object privilege on two different objects or group of objects to the same role, user or party.

The following tables show some examples on the assignment of contradicting and non-contradicting privileges.

...

TABLE 66 - ASSIGNMENT OF CONTRADICTING PRIVILEGES (E)

<u>ROW</u>	<u>PRIVILEGE</u>	<u>PRIVILEGE TYPE</u>	<u>OBJECT</u>	<u>GRANTEE</u>	<u>DENY</u>	<u>ADMIN</u>	<u>FOUR-EYES</u>
1	<u>Update Security</u>	<u>System</u>	<u>n/a</u>	<u>Role A</u>	<u>False</u>	<u>False</u>	<u>False</u>
2	<u>Update Security</u>	<u>System</u>	<u>n/a</u>	<u>USER A (through Role A)</u>	<u>False</u>	<u>False</u>	<u>False</u>
3	<u>Update Security</u>	<u>System</u>	<u>n/a</u>	<u>USER A directly</u>	<u>False</u>	<u>False</u>	<u>True</u>

The above configuration is allowed. It is possible to assign the same Privilege firstly via Role and then directly to a party or a user. As a result the user A can update securities only in four-eyes mode.

3 EUROSYSTEM UPDATE [SDD-PBR-0019]: page363 (GFS Chapter 3.5.5.3 Description of the functions of the module), page 269 (UDFS-Chapter 1.4.4.4.7 Real-time settlement closure processes); BATM FOP instructions should be included in the FOP cut-off procedure description

The process description for the 'Execute FOP cut-off procedure' should include BATM settlement instructions and not only CBO settlement instructions.

GFS Chapter 3.5.5.3 Description of the functions of the module, page 363

Suspending settlement transactions "Unsettled" or "Partially settled"

Reference Id **SETT.SPS.COP.4.1**

The function suspends from settlement the "Unsettled" or "Partially Settled" Settlement Transactions of the current settlement day, depending on the cut-off event received:

| At the reception of an Event (Intraday DVP Cut-off), the function suspends the "Unsettled" or "Partially Settled" Settlement Transactions with a Transaction Type Code set to "DVP", "DWP" or "PFOD". **{T2S.07.100}**;

| At the reception of an Event (Intraday FOP Cut-off), the function suspends the "Unsettled" or "Partially Settled" Settlement Transactions with a Transaction Type Code set to "FOP" **{T2S.07.110}**;

| At the reception of an Event (Intraday BATM Cut-off), the function suspends the "Unsettled" or "Partially Settled" BATM Settlement Transactions (except if Transaction Type Code is set to "FOP") **{T2S.07.110}**;

| At the reception of an Event (Intraday Cash Settlement Restrictions Cut-off), the function suspends the Settlement Transactions for cash restrictions;

| At the reception of an Event (Intraday Securities Settlement Restrictions Cut-off), the function suspends the Settlement Transactions for securities restrictions;

| At the reception of an Event (Intraday CBO Cut-off), the function suspends the remaining "Unsettled" or "Partially Settled" Settlement Transactions with an ISO Transaction Code set to "CNCB" (except if Transaction Type Code is set to "FOP")¹²⁸ **{T2S.07.110}**;

| At the reception of an Event (Inbound Liquidity Transfer Cut-off), the function suspends the Settlement Transactions for liquidity transfers

The Cut-Off Processing function also suspends the Settlement Transactions whose associated Settlement Instructions have entered T2S after the reception of the event.

The suspension of the Settlement Transactions ensures that these Settlement Transactions are not recycled in the Daytime Recycling and Optimisation module **{T2S.03.250} {T2S.03.270} {T2S.03.280} {T2S.03.290}**.

UDFS Chapter 1.4.4.4.7 Real-time settlement closure processes, page 269

TABLE 103 - PROCESSES DURING THE REAL-TIME SETTLEMENT CLOSURE

T2S Processes	Description of the processes
...	
Execute FOP cut-off procedure	Cut-off to differentiate the eligibility of FOP Settlement Instructions (including <u>BATM and CBO Settlement Instructions</u> without a cash leg) for settlement during the current settlement day: <ul style="list-style-type: none"> T2S does not attempt settlement for the intraday FOP Settlement Instructions received by T2S after this cut-off on the current settlement day, but recycle them for the next settlement day;

	<ul style="list-style-type: none"> T2S ensures to do at least one settlement attempt for all the intraday FOP Settlement Instructions, received by T2S before the cut-off and eligible for the current settlement day. <p>In parallel, T2S performs the following:</p> <ul style="list-style-type: none"> Settlement of securities Settlement Restrictions for which cut-off is not reached; Execution of static data maintenance instructions; Execution of Amendment Instructions, Cancellation Instructions and Hold/Release Instructions; Generation of reports triggered by business or time events; <p>Responses to queries received via U2A or A2A.</p>
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4 EUROSYSTEM UPDATE: page 270 (UDFS-Chapter 1.4.4.5 End of day (EOD)); Clarification regarding end-of-day reconciliation checks

A clarification needs to be included in the UDFS to clearly state that the EOD reporting will commence on condition that the consistency checks are performed successfully.

This update was agreed as part of the outcome of the 3rd CSDR TF meeting.

UDFS-Chapter 1.4.4.5 End of day (EOD), page 270

Once all settlement has been stopped, as part of the securities account consistency checks, During the whole settlement day, T2S ensures that the end of day securities position for the current business day for every securities account is equal to the previous end of business day's position plus the securities movements of the current settlement day, before continuing with the actual end-of-day tasks and the creation and delivery of EOD reports to CSDs. The same applies to cash balances.

5 EUROSYSTEM UPDATE [T2SQ-4816]: page 272 (UDFS-Chapter 1.4.4.5.4 End of day processes); Typo correction

Correction of spelling error: 'engin' replaced by 'engine'.

UDFS-Chapter 1.4.4.5.4 End of day processes, page 272

During the end of day period, T2S performs the processes as detailed in the below table.

TABLE 105 - PROCESSES DURING THE END OF DAY PERIOD

T2S processes	Description of the process
Stop settlement engine	Stop any settlement of Settlement Instructions, Settlement Restrictions and liquidity transfers and process securities account consistency check.
Recycling and purging	Recycling and purging where T2S selects and cancels all accepted but unsettled or partially settled Settlement Instructions/Settlement Restrictions that have passed their last recycling day. It cancels unmatched instructions which remain pending for more than 20 days as defined by ECSDA standard and T2S recycles any matched instructions for an unlimited period. Subsequently T2S informs the T2S Actors about the cancellation of such instructions.

EOD Reporting	T2S generates all the end of day reports (e.g. on holdings, instructions) and account statements on T2S DCA, as per the report configuration setup and makes the generated reports available to T2S Actors. The provision of the generated reports is not a prerequisite to close the T2S business day.
Close of T2S business day	

6 EUROSYSTEM UPDATE [PBI-161404]: page 348 (UDFS-Chapter 1.6.1.8.3 Eligibility check process); Clarification added regarding existing eligibility checks

Clarifications added for existing eligibility checks, resulting in cancellations, regarding undefined client limits and CMB securities account links created intraday.

UDFS-Chapter 1.6.1.8.3 Eligibility check process, page 348

1.6.1.8.3 Eligibility check process

In case of failure on any of these conditions for at least one of the Settlement Instructions, Settlement Restrictions or Liquidity Transfers under process, their settlement attempt ends. The settlement status of Settlement instructions and Settlement Restrictions remains unchanged, “unsettled” or “partially settled”. The settlement status of Liquidity transfers becomes final and is set to "unsettled". A reporting specifying the reason(s) for failure is sent to the T2S Actors (See sections Send Settlement Instruction, Send Settlement Restriction on Securities Position, Send Settlement Restriction on Cash Balance, Send immediate liquidity transfer, Execution of Liquidity Transfer from RTGS to T2S and Execution of Standing and Predefined Liquidity-12 ty Transfer Orders from T2S to RTGS).

Additionally the eligibility check ensures that client limits have been created and that any relevant CMB securities account link is valid for Settlement. CMB securities account links created on the current business day are only taken into account as of the next business day (See Table 152 - Static Data Objects with Limited Validity Period [□ 646]). Settlement Instructions impacting undefined client limits or utilising CMB securities account links created intraday will be cancelled.

If all eligibility criteria are fulfilled, the Settlement Instructions, Settlement Restrictions and Liquidity Transfers are then submitted to the provision check process.

7 EUROSYSTEM UPDATE [T2SQ-4802]: page 378 (UDFS-Chapter 1.6.1.9.2 Prioritisation); Clarification regarding Top Priority Default

T2S can assign the top priority default to any CCP BIC authorised by the CSD independently of whether the CCP instruction is an over the counter instruction (i.e. Market type = OTC) or not. Therefore it is necessary to update the table ‘Settlement Priority Default - Top Priority’ in the UDFS.

UDFS-Chapter 1.6.1.9.2 Prioritisation, page 378

TABLE 122 - SETTLEMENT PRIORITY DEFAULT – TOP PRIORITY

PRIORITY DESCRIPTION	PARAMETER TYPE	PARAMETER VALUE
Top priority for a Settlement	Instruction Type	SI
Instruction instructed by Trading Platforms <u>and CCPs</u>	Party BIC	BICXAABBXXX BICXAACCXXX
		...
	Priority	0002

8 EUROSYSTEM UPDATE [CRG-PBR-0001]: pages 701 (UDFS-Chapter 1.6.4.2.3 Report generation process), page 727 (UDFS-Chapter 1.6.4.4.3 Query management process), page 530 (GFS-Chapter 3.7.1 General Introduction), pages 547-548 (GFS-Chapter 3.7.3.1 Static Functional Description); Data accuracy on queries and reports due to latency between operational and informational database

During the migration testing for the 3rd wave, an issue related to latency between the operational database and the informational database was raised by one of the migrating CSD.

The latency between the operational and the informational databases led to information perceived as outdated being provided in response to the A2A queries and further questions were raised regarding T2S adherence to the volumetric assumptions.

It was also highlighted that the concept of an operational database and an informational database and a latency between them was not described in the T2S scope defining documents. Therefore additional information need to be included in the UDFS and GFS.

UDFS-Chapter 1.6.4.2.3 Report generation process, page 701

Sort of Information – Report Types

(...)

Concerned Party

(...)

Moment of Data Extraction

(...)

Accuracy of data on positions and balances

The architectural concept of T2S foresees an operational database (OBD) and an informational database (IDB) in order to provide high performance settlement processes and accuracy of data. Report management extracts information on Dedicated Cash Account balances and Securities Accounts positions from the IDB which is synchronised with the ODB periodically^X. This may result in reports not containing the very latest information from the ODB according to the end of the reporting period (meaning that changes in balances or positions shortly before the time of data extraction might not be contained in the report). Reports created at the end of NTS sequences and at End of Day contain the information from ODB databases available at that time since settlement processes are then halted.

^X The associated values can be subject to minor changes and are monitored by the T2S Service Desk via alarms. In case of problems the Settlement Managers are informed immediately and the Operations Managers Group is informed.

UDFS-Chapter 1.6.4.4.3 Query management process, page 727

Providing Data for Queries

If all checks performed by T2S were successful, T2S extracts the requested business information from the production data. The T2S Actor receives the latest available data. If one of the plausibility and privilege checks performed by T2S fails, the T2S Actor receives a response indicating the error that has occurred.

- The architectural concept of T2S foresees an operational database (OBD) and an informational database (IDB) in order to provide high performance settlement processes and accuracy of data. Query management extracts information from the IDB which is synchronised with the ODB periodically^X. This may result in query responses not containing the very latest information from ODB (meaning that changes in balances or positions shortly before the time of data extraction might not be contained in the query

response).

^X The associated values can be subject to minor changes and are monitored by the T2S Service Desk via alarms. In case of problems the Settlement Managers are informed immediately and the Operations Managers Group is informed.

GFS-Chapter 3.7.1 General Introduction, page 530

Query Management

The architectural concept of T2S foresees an operational database (ODB) and an informational database (IDB) in order to provide high performance T2S processes. The IDB is periodically synchronised with the ODB and provides information for the Query and Report Management module.

The Query Management module allows different categories of pre-defined real-time and historical queries on the production data. All User Queries are available for all CSDs in T2S, directly connected settlement banks and payment banks (according to access rights) and CBs. User Queries are processed in real time, based on the latest available data. Due to the architectural concept with ODB and IDB for SETT domain (chapter 3.5) and the underlying synchronisation process it is possible, that query responses concerning account balances do not always return the very latest information available in the ODB, but the very latest information available in the IDB. Query responses returning information from other domains are not affected by such synchronisation processes. The response to a User Query always contains the timestamp specifying the T2S system time when the response was created.

Report Management

The architectural concept of T2S foresees an operational database (ODB) and an informational database (IDB) in order to provide high performance T2S processes. The IDB is periodically synchronised with the ODB and provides information for the Query and Report Management module.

T2S provides T2S actors with a number of pre-defined reports for periodical information on the production data but the Report Management module does not cover any regulatory reporting. Reports are available for all T2S Actors. They can be provided indirectly through the CSDs/ CBs or sent directly to the connected parties. A report may contain information on individual accounts or on a set of accounts.

The creation of T2S reports can be triggered either by a business event (e.g. end-of-day) or a time event (at a fixed time). The reports are stored until the next generation is created which replaces the report. Due to the architectural concept with ODB and IDB (please refer to chapter 3.5.1) and the underlying synchronisation process it is possible, that reports concerning account balances do not always return the very latest information available in the ODB.

GFS-Chapter 3.7.3.1 Static Functional Description, pages 547-548

Timeliness of data

When required, the response to a User query contains a timestamp that specifies the T2S system time when the data selection was actually performed {T2S.14.250} {T2S.14.830} {T2S.14.831}

{T2S.14.832}. Concerning queries for securities positions and cash balances, please see chapter 3.7.1 for the architectural concept of ODB/IDB and its effect on Query Management.

(...)

3 - Extracting Data for Query

General Information on Extracting Data for Query

Reference Id SQRA.QUM.EDQ.1.1

The Extracting Data for Query function extracts the requested data from the relevant data stores (i. e. *Static* and/or *Dynamic Data stores*) and sends the results as *Queried data* to the Interface. Concerning queries for securities positions and cash balances please see chapter 3.7.1 for the architectural concept of ODB/IDB and its effect on Query Management.

9 EUROSYSYSTEM UPDATE [INC-191650]: pages 773-779 (UDFS-Chapter 1.6.5.7.6 Billing data collection process); Clarification of UDFS v2.3

A new footnote in Table 188 and Table 191 in UDFS version 2.3 for the service item Transmissions (outbound) in column further information has to be added. This has also to be the case for the new service items Transmissions (outbound) to maintain static data for auto/ client-collateralization.

UDFS-Chapter 1.6.5.7.6 Billing data collection process, pages 773-779

Transmissions (outbound)	X	Each Transmission: I sent by T2S I during the billing period	All types of outgoing transmissions (except technical Acknowledgements) are charged, e.g. each message, file, A2A Query Response or A2A Report.*
Transmissions (outbound)	X	Each Transmission: I sent by T2S I during the billing period	All types of outgoing transmissions (except technical Acknowledgements) are charged, e.g. each message, file, A2A Query Response or A2A Report.*
Transmissions (outbound) maintain static data auto-collateralization	X	Each transmission: I to maintain static data for auto-collateralization I sent by T2S I during the billing period	All outgoing transmissions to maintain static data for auto-collateralization for National Central Banks are charged. ³⁰⁵ *
Transmissions (outbound) maintain static data client-collateralization	X	Each transmission: I to maintain static data for client-collateralization I sent by T2S I during the billing period	All outgoing transmissions to maintain static data for client auto-collateralization for payment banks are charged. ³⁰⁶ *

*admi.007 messages for the following business cases are not charged

- ICAA001: T2S cannot respond to the query request within the timeout limit. Store and forward network service will be used.
- ICAA002: T2S cannot respond via message based network service due to size restriction. File store and forward network service will be used.
- ICAA003: T2S cannot respond to the query due to 32MB size restriction.
- IICQ001: The Query is queued due to maintenance window or night-time settlement.

10 EUROSYSYSTEM UPDATE [SDD-PBR-0015]: page 1031 (UDFS-Chapter 3.3.1.4.2 The T2S-specific schema (acmt.015)), page 1343 (UDFS-Chapter 3.3.6.17.2 The T2S-specific schema (reda.023)), pages 1585, 1602 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 746-748 (UHB-Chapter 2.5.3.5 Securities Account – New/Edit Screen), pages 791-793 (UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen), pages 855-857 (UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen), page 2060 (UHB-Chapter 6.4.2.77 External RTGS Account – New/Edit Screen), page 2329 (UHB-Chapter 6.4.2.156 Securities

Account – New/Edit Screen), page 2483 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen); Removal of Business Rules

Maintenance functions for T2S Dedicated Cash Account, External RTGS Account and Securities Account contain conflicting business rules regarding the possibility of restricting accounts with overlapping restriction types (i.e. different restriction types over the same time period).
 Three obsolete business rules need to be removed in order to allow the correct business rules to function as intended.

Message documentation on MyStandards

The T2S Business Rules annotation needs to be updated for the messages

- acmt.015.001.01
- reda.023.001.01

UDFS-Chapter 3.3.1.4.2 The T2S-specific schema (acmt.015), page 1031

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Code	Max4Text	DCU1024
Document/AcctExclMndtMntncReq/Acct/Rstrctn/RstrctnTp/Cd		DCU1215
		DCU1216
		DCU1217
		DCU1300

UDFS-Chapter 3.3.6.17.2 The T2S-specific schema (reda.023), page 1343

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Type	Exact4AlphaNumericText	DAU1024
Document/SciesAcctModReq/Mod/ReqdMod/SysRstrctn/Tp		DAU1305
		DAU1240
		DAU1241
		IIMP104
		DAU1025

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, pages 1585, 1602

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DAU1240	When performing a Securities Account update request, in case of request of creation of Restriction Type, the Securities Account must not be already restricted by a Restriction Type having the same Object Restriction Type in the same validity period.	reda.023	reda.020		REJT	Restriction type already defined

DCU1215	When performing a T2S-Dedicated Cash Account update request, in case of re-quest of creation of T2S Dedicated Cash Account Restriction, no additional Restriction Type with Valid To greater than or equal to the Valid From of the new Restriction Type must exist.	acmt.015	acmt.014	Account already restricted
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UHB-Chapter 2.5.3.5 Securities Account – New/Edit Screen, pages 746-748

Restriction Type(*)	Shows the restriction type of the securities account. This field is a mandatory enter field in the new screen. Required format is: max. 35 characters (SWIFT-x) References for error messages [2318]: <ul style="list-style-type: none"> ■ DAC1024 ■ DAC1025 ■ DAU1024 ■ DAU1025 ■ DAU1240 ■ DAU1241 ■ DAU1305 ...
Valid from(*)	Shows the date and time from which the restriction is valid. This field is a mandatory enter field in the new screen. The default value is the current timestamp. Required format is: YYYY-MM-DD hh:mm To set an immediate restriction, input the timestamp '1000-01-01 00:01'. References for error messages [2318]: <ul style="list-style-type: none"> ■ DAC1025 ■ DAC1208 ■ DAC1209 ■ DAU1025 ■ DAU1208 ■ DAU1209 ■ DAU1240 ■ DAU1241 ...

Valid to

Shows the date and time until which the restriction is valid.

Required format is: YYYY-MM-DD hh:mm

To instantly remove a restriction, input the timestamp '9999-12-31 23:59'.

References for error messages [2318]:

- DAC1025
- DAC1209
- DAU1025
- DAU1209
- ~~■ DAU1240~~
- DAU1241

Submit

This function enables you to create or edit a securities account.

Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.

Next screen:

- Securities account – details screen [734]

References for error messages [2318]:

...

- DAU1211
- ~~■ DAU1240~~
- DAU1241

...

UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen, pages 791-793

Valid from*

Enter the date and time from which the restriction is valid

or use the calendar icon.

Required format is: YYYY-MM-DD hh:mm

To set an immediate restriction, input the timestamp '1000-01-01 00:01'.

References for error messages: [2055]

- DCC3025
- DCC3300
- ~~■ DCU3215~~

...

Submit

This function enables you to create or edit an external RTGS account.

Next screen:

- External RTGS accounts – search/list screen [781]

References for error messages [2055]:

- ...
- DCU3212
- ~~■ DCU3215~~
- DCU3216
- ...

UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen, pages 855-857

Valid from* Enter the date and time from which the T2S dedicated cash account restriction is valid or use the calendar icon.
 Required format is: YYYY-MM-DD hh:mm
 To set an immediate restriction, input the timestamp '1000-01-01 00:01'.
 References for error messages [2474]:

- DCC1025
- DCC1208
- DCC1209
- DCC1300
- DCU1211
- DCU1214
- ~~■ DCU1215~~

Submit

...

References for error messages [2474]:

- ...
- DCU1213
- ~~■ DCU1215~~
- DCU1216
- ...

UHB-Chapter 6.4.2.77 External RTGS Account – New/Edit Screen, page 2060 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
DCU3215	■ Valid from field ■ Submit button	Account already restricted	When performing an External RTGS account update request, in case of request of creation of an External RTGS account Restriction, no additional Restriction Type with Valid To greater than or equal to the Valid From of the new Restriction Type must exist.

UHB-Chapter 6.4.2.156 Securities Account – New/Edit Screen, page 2329 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
DAU1240	<ul style="list-style-type: none"> - Restriction Type field - Restriction Valid from field - Restriction Valid to field - Submit button 	Restriction type already defined	When performing a Securities Account update request, in case of request of creation of Restriction Type, the Securities Account must not be already restricted by a Restriction Type having the same Object Restriction Type in the same validity period.

UHB-Chapter 6.4.2.192 T2S Dedicated Cash Account – New/Edit Screen, page 2483 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
DCU1215	<ul style="list-style-type: none"> - Valid From field - Submit button 	Account already restricted	When performing a T2S dedicated cash account update request, in case of request of creation of T2S dedicated cash account restriction, no additional restriction type with valid to greater than or equal to the valid from of the new restriction type must exist.

11 EUROSYSTEM UPDATE [SDD-PBR-0011]: page 1044 (UDFS-Chapter 3.3.2.2.2 The T2S-specific schema (admi.006)), page 1717 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), page 583 (UHB-Chapter 2.4.2.10 Outbound Messages – Search/List Screen), page 595 (UHB-Chapter 2.4.2.12 Resend Communication Screen); Adaption of rules for entering a sequence number in the resend communication and outbound message screens

The sequence number is a 16 digits containing value, made up of the business date and a counting number per Party Technical Address. The business date is a separate field on the Outbound Message Search/List Screen and on the Resend Communication screen. To reach a better usability for the customer it makes more sense to fill the sequence fields only with up to 8 digits (the pure sequence number without the business date prefix). Also the leading zeros can be omitted in U2A and A2A.

In U2A the sequencing fields on the Outbound Message Search/List Screen and on the Resend Communication Screen will be limited to 8 digits.

To align U2A and A2A a new additional technical validation must be developed, too. This Business Rule has to check that the sequence number in admi.006 contains only up to 8 digits.

Message documentation of admi.006 on MyStandards

Add Business Rule IIMP142 to the message documentation on MyStandards.

UDFS-Chapter 3.3.2.2.2 The T2S-specific schema (admi.006), page 1044

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SequenceNumber Document/RsndReq/RsndSchCrit/SeqNb	RestrictedFINXMax16Text	IICR004 IIMP127 <u>IIMP142</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1717

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
<u>IIMP142</u>	<u>To submit a resend of messages the sequence number has to be filled with up to 8 digits, without business date prefix. Leading zeros can be omitted. Business date is taken from the respective field. In case the business date field is not filled the current business date is used.</u>	<u>admi.006</u>	<u>admi.007</u>			<u>Sequence number must only contain up to 8 digits.</u>

UHB-Chapter 2.4.2.10 Outbound Messages – Search/List Screen, page 583

Outbound Message Sequence Number from	<p>Enter the lower bound of the search range for the external message sequence number.</p> <p>Required format is: <u>Integer, max. 8 digits</u></p> <p>The sequence number is available once per party technical address.</p> <p><u>Remark: To search for an outbound message with the sequence number, the sequence number has to be filled with up to 8 digits, without business date prefix. Leading zeros can be omitted. Business date is taken from the separate field. In case the business date field is not filled the current business date is used.</u></p>
Outbound Message Sequence Number to	<p>Enter the upper bound of the search range for the external message sequence number.</p> <p>Required format is: <u>Integer, max. 8 digits</u></p> <p>The sequence number is available once per party technical address.</p> <p><u>Remark: To search for an outbound message with the sequence number, the sequence number has to be filled with up to 8 digits, without business date prefix. Leading zeros can be omitted. Business date is taken from the separate field. In case the business date field is not filled the current business date is used.</u></p>

UHB-Chapter 2.4.2.12 Resend Communication Screen, page 595

Sequence - from

Enter the lower bound of the specific outbound sequence reference.

Required format is: max. ~~16 characters (SWIFT-x)~~ 8 digits

The 'Sequence - from' range must be lower than or equal to the 'Sequence - to' range.

You have to enter at least one field among 'Sender Message Reference', 'Sender File Reference', 'Sequence - from', 'Sequence - to' and 'Single Sequence(s)'.

Remark: To submit a resend of messages the sequence number has to be filled with up to 8 digits, without business date prefix. Leading zeros can be omitted. Business date is taken from the separate field. In case the business date field is not filled the current business date is used.

Sequence - to

Enter the upper bound of the specific outbound sequence reference.

Required format is: max. ~~16 characters (SWIFT-x)~~ 8 digits

The 'Sequence - to' range must be higher than or equal to the 'Sequence - from' range.

You have to enter at least one field among 'Sender Message Reference', 'Sender File Reference', 'Sequence - from', 'Sequence - to' and 'Single Sequence(s)'.

Remark: To submit a resend of messages the sequence number has to be filled with up to 8 digits, without business date prefix. Leading zeros can be omitted. Business date is taken from the separate field. In case the business date field is not filled the current business date is used.

12 EUROSYSTEM UPDATE [SDD-PBR-0010]: page 1296 (UDFS-Chapter 3.3.6.5.1 Overview and scope of the message (reda.010)), page 1301 (UDFS-Chapter 3.3.6.6.1 Overview and scope of the message (reda.012)); Deactivation of size check to allow the delivery of reda.012 under specific conditions

The creation of the query response (reda.012) for Securities Reference Data Query (reda.010 "SECR") with an exceptional amount of data requires more time than expected. This is the case e. g. for the monthly reconciliation of securities reference data.

In order to avoid a delayed delivery of reda.012 message, the following proposal is at stake:

reda.012: Deactivation of size check for query response for reda.010

The size check for pagination is skipped and pagination is applied if:

1. the request type is "SECR" (Securities Reference Data Query) and
2. a specific code word in the tag "Priority" of the Header of the reda.010 is filled.

In case T2S actors require this functionality it will only be available after confirmation by the T2S Service Desk.

UDFS-Chapter 3.3.6.5.1 Overview and scope of the message (reda.010), page 1296

This chapter illustrates the SecurityQueryV01 message.

The SecurityQueryV01 is sent by any directly connected T2S Actor to T2S to query on securities reference data.

This message is sent to T2S to make the following type of queries:

- | Securities Reference Data Query;
- | ISIN List Query;
- | Securities CSD Link Query;
- | Securities Deviating Nominal Query.

These query types are described in the section "The message in business context".

In response to the SecurityQueryV01, a [reda.012.001.01](#) [□1301] containing the requested information is returned.

For Securities Reference Data requests (reda.010 "SECR") the query response (reda.012) could contain an exceptional amount of data. On request to the T2S Service Desk a special procedure can be applied to allow the delivery of the query response (reda.012) for which pagination is applied in any case without any size check.

UDFS-Chapter 3.3.6.6.1 Overview and scope of the message (reda.012), page 1301

This chapter illustrates the SecurityReportV01 message.

The SecurityReportV01 is sent by T2S to all directly connected T2S Actors and is sent to provide with requested securities information.

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages (Please see section [Outbound traffic exceeding given size limitations](#) [□1016]). This message is sent by T2S in the following message usages:

- | Securities Reference Data Response;
- | ISIN List Response;
- | Securities CSD Links Response;
- | Securities Deviating Nominal Response.

These message usages are described in the section "The message in business context".

The SecurityReportV01 is sent in response to a [reda.010.001.01](#) [□1296] message.

For Securities Reference Data requests (reda.010 "SECR") the query response (reda.012) could contain an exceptional amount of data. On request to the T2S Service Desk a special procedure can be applied to allow the delivery of the query response (reda.012) for which pagination is applied in any case without any size check.

13 EUROSYSTEM UPDATE [SDD-PBR-0013]: page 1345 (UDFS-Chapter 3.3.6.16.2 The T2S-specific schema (reda.022)), page 1618 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of Business Rule DPU1007

When a reda.022 is sent with a PTA update, if the PTA is already linked to the Party being updated the reda.016 sent by T2S in response shows a technical error which is not understandable from a business point of view. A new Business Rule and relevant error message is added that describes the check done on Party Update when the user adds an already existing PTA.

UDFS-Chapter 3.3.6.16.2 The T2S-specific schema (reda.022), page 1345

MESSAGE ITEM

DATA TYPE/ CODE

BUSINESS RULES

TechnicalAddress	TechnicalIdentification1Choice	DPU1005
Document/PtyModReq/Mod/ReqdMod/TechAdr		IIMP101
		IIMP110
		<u>DPU1007</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1618

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
<u>DPU1007</u>	<u>When performing a Party Update request, in case of request for creation of Party Technical Address, the PTA specified cannot be identical to a PTA already linked to the relevant Party</u>	<u>reda.022</u>	<u>reda.016</u>		<u>REJT</u>	<u>Party Technical address already defined for Party</u>

14 EUROSYSTEM UPDATE [SDD-PBR-0016]: page 1391 (UDFS-Chapter 3.3.7.1.1 Overview and scope of the message (semt.002)); Deactivation of size check to allow the delivery of the semt.002 under specific conditions

The delivery of the Statement of Holdings (semt.002) for securities accounts with an exceptional high number of securities positions is delayed.
 In order to avoid a delay of the reporting, especially during end of day, the following proposal is at stake:
 semt.002 : Deactivation of size check for single accounts.
 The size check for pagination is skipped and pagination is applied in any case for report semt.002 belonging to specific securities accounts. The securities accounts for which this special processing is applied can be parameterized in the application.

UDFS-Chapter 3.3.7.1.1 Overview and scope of the message (semt.002), page 1391

This chapter illustrates the SecuritiesBalanceCustodyReportV05 message.

The SecuritiesBalanceCustodyReportV05 message, also known as Statement of Holdings, is sent by T2S to a CSD or any party authorised by them. The SecuritiesBalanceCustodyReportV05 provides information about the different securities positions of a T2S Actor's securities account in T2S. This report is used to inform about the holding balance at a specified moment in time triggered by a defined business event.

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages (Please see section [Outbound traffic exceeding given size limitations](#) [□1016]).

For securities accounts with an exceptional high number of securities positions on request to the T2S Service Desk a special procedure can be applied to allow the delivery of the semt.002 for which pagination is applied in any case.

15 EUROSYSTEM UPDATE [SDD-PBR-0009]: page 1421 (UDFS-Chapter 3.3.7.6.1 Overview and scope of the message (semt.017)); Deactivation of size check to allow the delivery of semt.017 or skip its creation under specific conditions

Currently, the following problems occur:

Issue 1: The creation of the Statement of Transactions (semt.017) for securities accounts with an exceptional number of (partially) settled Settlement Instructions leads to an unacceptable creation time. This is the case e. g. for issuance accounts.

Issue 2: Similarly, the delivery of the Statement of Transactions (semt.017) for securities accounts with a very high number of (partially) settled Settlement Instructions is delayed. This is the case e. g. for treasury accounts.

To solve these problems, the following solutions are provided:

Issue 1: The creation of the semt.017 report belonging to a specific migration-related securities account is skipped. The securities account for which this special processing is applied can be parameterized in the application by the T2S Service Desk.

Issue 2: For semt.017 report belonging to specific securities accounts, the size check for pagination is skipped and pagination is applied in any case. The securities accounts for which this special processing is applied can be parameterized in the application by the T2S Service Desk.

[UDFS-Chapter 3.3.7.6.1 Overview and scope of the message \(semt.017\), page 1421](#)

This chapter illustrates the SecuritiesTransactionPostingReportV03 message.

The SecuritiesTransactionPostingReportV03 message, also known as Statement of Transactions, is sent by T2S to a CSD or other directly connected T2S party authorised by them. It is used to give information about the transactions of the respective CSD or other directly connected T2S party, settled in T2S for a particular settlement day. This report is triggered by a defined business and time events.

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages (Please see section [Outbound traffic exceeding given size limitations](#) [1016]).

[For securities accounts with an exceptional high number of \(partially\) settled Settlement Instructions on request to the T2S Service Desk a special procedure can be applied to either allow the delivery of the semt.017 for which pagination is applied in any case or prevent the creation of the semt.017 for a specific account.](#)

16 EUROSYSTEM UPDATE [SDD-PBR-0014]: page 1948 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 2439-2440 (UHB-Chapter 6.4.2.176 Settlement Instructions - Search/List Screen), Amendment of Business Rules

The validation of criteria for the Settlement Instruction Queries uses Business Rules (QMPC010, QMPC011) which do not permit the Trade-Date-From to be the same as the Intended-Settlement-Date-From or the Effective-Settlement-Date-From respectively (it must be earlier, in both cases). This means that any 'same day settlements' cannot be selected using this method. Currently, such queries are rejected by the BR validation.

Amending the BR to allow Trade-Date-From to be equal to Intended-Settlement-Date-From and Effective-Settlement-Date-From respectively will allow such queries to be executed.

[UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1948](#)

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
---------	-------------	-----------------	---------------	----------	-------------	------------

QMPC010	In case the Trade Date and the Intended Settlement Date are specified, the Trade Date From must <u>not</u> be after before the Intended Settlement Date From, i.e. <u>it must be</u> earlier or on the same day as the Intended Settlement Date From.	semt.026	sese.022	<Rjctd>	OTHR	The Trade Date From is after the Intended Settlement Date From.
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BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
QMPC011	In case the Trade Date and the Actual Settlement Date are specified, the Trade Date From must <u>not</u> be after before the Actual Settlement Date From, i.e. <u>it must be</u> earlier or on the same day as the Intended Settlement Date From.	semt.026	sese.022	<Rjctd>	OTHR	The Trade Date From is after the Actual Settlement Date From.

UHB-Chapter 6.4.2.176 Settlement Instructions - Search/List Screen, pages 2439-2440 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
QMPC010	<ul style="list-style-type: none"> ■ Trade Date field ■ Intended Settlement Date field ■ Search button 	The Trade Date From is after the Intended Settlement Date From.	In case the Trade Date and the Intended Settlement Date are specified, the Trade Date From must <u>not</u> be after before the Intended Settlement Date From, i.e. <u>it must be</u> earlier or on the same day as the Intended Settlement Date From.
QMPC011	<ul style="list-style-type: none"> ■ Trade Date field ■ IntendedActual Settlement Date field ■ Search button 	The Trade Date From is after the Actual Settlement Date From.	In case the Trade Date and the Actual Settlement Date are specified, the Trade Date From must <u>not</u> be after before the Actual Settlement Date From, i.e. <u>it must be</u> earlier or on the same day as the Actual

Settlement Date From.

17 EUROSYSYSTEM UPDATE [INC-190646]: page 61 (UHB-Chapter 1.2.2.5 Common Buttons and Icons); Clarification regarding export functionality

When exporting the data of an executed query into a csv-file, the separators contain blanks. Furthermore different separators in headers than in single rows are used. As the current implementation is within the accepted guidelines, a clarification needs to be included in the UHB to further explain the exported csv-files.

UHB-Chapter 1.2.2.5 Common Buttons and Icons, page 61

Export icon

... exports the data of the executed query from the current screen into a csv-file.

Leading and trailing space-characters adjacent to comma field separators are to be ignored.

...

18 EUROSYSYSTEM UPDATE: page 189 (UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen); Update for clarification

Editorial update for clarification is required.

UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen, page 189

T2S Dedicated Cash Account Number-Debit

19 EUROSYSTEM UPDATE [SDD-PBR-0012]: pages 198-199 (UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen), pages 245-246 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen); Settlement Instruction Details Screen does not correctly display market type related information

The Settlement Instruction Details screen is not properly working as it displays wrong or no information in the fields corresponding to 'Market Type', under the 'Other Information' header. After initial Incident number 186846 was raised by a user, proper and extensive investigation took place regarding the misleading and not complete information that was displayed in the corresponding fields of the screen, and the following issues were detected:

1. In the UHB v2.2 (page 199), there is an incorrect reference to 'Market Client Side' in the 'Market Type' frame description. It should instead make reference to 'Place of Trade'.
2. The view from where QM extracts the information displayed on the Settlement Instruction – Details Screen from LCMM Database should be updated to include a series of attributes relating Place of Trade and Market Client Side that are currently out of its scope (i.e. Place of Trade Proprietary ID, Place of Trade Proprietary Schema Name and Market Client Side Code)
3. The current configuration of the two screens is confusing regarding the information related to both Market Client side and Place of Trade. A reconfiguration of both screens is deemed necessary in order to, on the one hand, facilitate and ease the population of the correct information in the Settlement Instruction – New Screen and, on the other hand, better arrange and display the related fields in the Settlement Instruction – Details Screen. Therefore, the two screens should be reconfigured. Thus, the two screens will be more user friendly and will put an end to any possible confusion regarding both the population and the display of information related to Market Client Side and Place of Trade.

UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen, pages 198-199

Place of TradeMarket Type

<u>Place of Trade Description</u>	<u>Shows the description of the market in which a trade transaction has been executed.</u>
<u>Place of Trade Market Identifier Code</u>	<u>Shows the Identifier Code of the market in which a trade transaction has been executed.</u>
<u>Place of Trade Code</u>	<p>Shows the market side or the client side information expressed as an ISO 20022 code.</p> <p><u>Shows the Place of Trade information expressed as an ISO 20022 code from the possible values:</u></p> <ul style="list-style-type: none"> <u>I EXCH (for Stock Exchange)</u> <u>I OTCO (for Over the Counter)</u> <u>I PRIM (for Primary Market)</u> <u>I SECM (for Secondary Market)</u> <u>I VARI (for Various)</u> <p><u>Either this field or the proprietary identification of the place of trade in addition to the issuer and scheme name is available.</u></p>

Other

<u>Place of Trade Description</u>	Shows the market in which a trade transaction has been executed.
<u>Market Client Side Code</u>	<u>Specifies if an instruction is for a market side or client side transaction:</u>

I CLNT (for Client Side)

I MAKT (for Market Side)

Either this field or the proprietary identification of the market client side in addition to the issuer and scheme name is available.

Place of Trade Identifier

Shows the market in which a trade transaction has been executed.

UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen, pages 245-246

Other Information

Place of TradeMarket Type

Place of Trade Description

Shows the description of the market in which a trade transaction has been executed.

Either this field or Place of Trade Market Identifier Code can be filled, but not both.

Place of Trade Market Identifier Code

Shows the Identifier Code of the market in which a trade transaction has been executed.

Either this field of Place of Trade Description can be filled, but not both.

Place of Trade Additional Information

Code

Select the ISO 20022 code to indicate the market side or the client side.

Type/Code

Required format is: max. 4 characters (SWIFT-x)

Select the ISO 20022 code to indicate the type of market in which transactions take place from the possible values:

- I PRIM (for Primary Market)
- I SECM (for Secondary Market)
- I OTCO (for Over the Counter)
- I VARI (for Various)
- I EXCH (for Stock Exchange)

Required format is: max. 4 characters (SWIFT-x).

In case either 'Place of Trade Description' or 'Place of Trade Market Identifier Code' are filled, either 'Place of Trade Code' or Proprietary Information must be provided.

Only one of the following types can be filled in for a given place of trade:

'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.

Issuer

Enter the entity that assigns the identification.

Type/Proprietary/Identification

Required format is: max. 4 characters (SWIFT-x)

Enter the proprietary information, often a code, of the place of trade type.

Required format is: max. 4 characters (SWIFT-x).

<u>Proprietary Identification</u> <u>Type/Proprietary/Issuer</u>	<p><u>Only one of the following types can be filled in for a given place of trade:</u> <u>'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</u></p> <p><u>Enter the identification assigned by an institution.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x)</u></p> <p><u>Enter the issuer information of the place of trade type.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x).</u></p>
<u>Schema Name</u> <u>Type/Proprietary/Schema Name</u>	<p><u>Only one of the following types can be filled in for a given place of trade:</u> <u>'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</u></p> <p><u>Enter the name of the identification schema.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x)</u></p> <p><u>Enter a short textual description of the schema of the place of trade type.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x).</u></p>
	<p><u>Only one of the following types can be filled in for a given place of trade:</u> <u>'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</u></p>

Other Information

Other

<u>Place of Trade Description</u> <u>Market Client Side Code</u>	<p><u>Enter the market in which a trade transaction has been executed.</u></p> <p><u>Specifies if an instruction is for a market side or client side transaction:</u></p> <p><u> I CLNT (for Client Side)</u></p> <p><u> I MAKT (for Market Side)</u></p> <p><u>Either this field or the proprietary identification of the market client side in addition to the issuer and scheme name is available.</u></p> <p><u>Required format is: max. 304 characters (SWIFT-x)</u></p>
<u>Place of Trade Identifier</u> <u>Market Client Side Proprietary Identification</u>	<p><u>Enter the market in which a trade transaction has been executed.</u></p> <p><u>Select the identification assigned by an institution.</u></p> <p><u>In case Proprietary Information is filled, at least Identification and Issuer must be provided.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x)</u></p>
<u>Market Client Side Issuer</u>	<p><u>Select the entity that assigns the identification.</u></p> <p><u>In case Proprietary Information is filled, at least Identification and Issuer must be provided.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x)</u></p>
<u>Market Client Side Schema Name</u>	<p><u>Select the name of the identification scheme.</u></p> <p><u>Required format is: max. 4 characters (SWIFT-x)</u></p>

Place of Trade Additional Information

Type/Code	<p>Select the ISO 20022 code to indicate the type of market in which transactions take place from the possible values:</p> <ul style="list-style-type: none"> └ PrimaryMarket └ SecondaryMarket └ OverTheCounter └ Various └ StockExchange <p>Required format is: max. 4 characters (SWIFT-x). Only one of the following types can be filled in for a given place of trade: 'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</p>
Type/Proprietary/Identification	<p>Enter the proprietary information, often a code, of the place of trade type.</p> <p>Required format is: max. 4 characters (SWIFT-x). Only one of the following types can be filled in for a given place of trade: 'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</p>
Type/Proprietary/Issuer	<p>Enter the issuer information of the place of trade type.</p> <p>Required format is: max. 4 characters (SWIFT-x). Only one of the following types can be filled in for a given place of trade: 'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</p>
Type/Proprietary/Schema Name	<p>Enter a short textual description of the schema of the place of trade type.</p> <p>Required format is: max. 4 characters (SWIFT-x). Only one of the following types can be filled in for a given place of trade: 'Code' or the combination of 'Identification', 'Issuer' and optionally 'Schema Name'.</p>

20 EUROSYSTEM UPDATE [SDD-PBR-0018]: page 263 (UHB-Chapter 2.2.2.21 Insolvency procedure Settlement Instructions - Search/List Screen); Inclusion of the Settlement Status, Matching Status and Cancellation Status field

The T2S GUI behaviour of the Insolvency procedure Settlement Instruction – List Screen has to be aligned to the Change Request T2S-0560-SYS description. The field description needs to be updated to include the following statuses for the retrieved Settlement Instruction:

- Settlement Status
- Matching Status
- Cancellation Status

UHB-Chapter 2.2.2.21 Insolvency procedure Settlement Instruction – Search/List Screen, page 263

Settled Amount	Shows the total settled amount.
<u>Settlement Status</u>	Shows the settlement status of the settlement instruction. <u>Possible values:</u> <input type="checkbox"/> <u>Unsettled</u> <input type="checkbox"/> <u>Settled</u> <input type="checkbox"/> <u>Partially settled</u>
<u>Matching Status</u>	Shows the matching status of the settlement instruction. <u>Possible values:</u> <input type="checkbox"/> <u>Unmatched</u> <input type="checkbox"/> <u>Matched</u>
<u>Cancellation Status</u>	Shows the cancellation status of the settlement instruction. <u>Possible values:</u> <input type="checkbox"/> <u>Cancelled</u> <input type="checkbox"/> <u>Not Cancelled</u>

21 EUROSYSTEM UPDATE [INC-202022]: pages 271-272 (UHB-Chapter 2.3.1.2 Cash Forecast – Details Screen); Typo correction

The description for the ‘Cash Forecast’ fields in both the ‘Global Cash Forecast’ and ‘Cash Forecast per T2S Dedicated Cash Account’ pains of the Cash Forecast - Details Screen should read ‘available auto-collateralisation’ and not ‘outstanding auto-collateralisation’.

UHB Chapter 2.3.1.2 Cash Forecast - Details Screen, page 271

Global Cash Forecast	
...	

Available Auto-Collateralisation	Shows the available auto-collateralisation. The figure consists of the minimum value between: <ul style="list-style-type: none"> The available collateral value that the selected party holds on the securities account(s) linked to its T2S dedicated cash account(s) in the selected currency. The auto-collateralisation limit headroom of the T2S dedicated cash account(s) of the selected party in the selected currency. Provision of '99999...99' in case oversizing occurs in the integer part. Truncation of decimals in case oversizing occurs in the decimal part.
Cash Forecast	Shows the sum of the projected cash balance and the <u>available outstanding</u> auto-collateralisation of the selected party and currency. Provision of '99999...99' in case oversizing occurs in the integer part. Truncation of decimals in case oversizing occurs in the decimal part.

UHB Chapter 2.3.1.2 Cash Forecast - Details Screen, page 272

Cash Forecast per T2S Dedicated Cash Account	
...	
Available Auto-Collateralisation	Shows the available auto-collateralisation. The figure consists of the minimum value between: <ul style="list-style-type: none"> The available collateral value that the selected party holds on the securities account(s) linked to the T2S dedicated cash account. The auto-collateralisation limit headroom of the T2S dedicated cash account.
Cash Forecast	Shows the sum of the projected balance and the <u>available outstanding</u> auto-collateralisation for the T2S dedicated cash account.

22 EUROSYSTEM UPDATE: page 276 (UHB-Chapter 2.3.1.4 Collateral Value of a Security – Search/List Screen), page 279 (UHB-Chapter 2.3.1.5 Collateral Value per T2S Dedicated Cash Account and Security – Search/List Screen), page 303 (UHB-Chapter 2.3.1.13 Total Collateral Value per T2S Dedicated Cash Account – Search/List Screen), page 307 (UHB-Chapter 2.3.2.3 Immediate Liquidity Transfer Orders – Search/List Screen), page 315 (UHB-Chapter 2.3.2.4 Immediate Liquidity Transfer Order – Details Screen), page 320 (UHB-Chapter 2.3.2.5 Immediate Liquidity Transfer Order – New Screen), page 803 (UHB-Chapter 2.5.4.9 Standing/Predefined Liquidity Transfer Orders – Search/List Screen), page 811 (UHB-Chapter 2.5.4.10 Standing/Predefined Liquidity Transfer Order - Details Screen), page 816 (UHB-Chapter 2.5.4.11 Standing/Predefined Liquidity Transfer Order - New/Edit Screen), page 821 (UHB-Chapter 2.5.4.12 Standing/Predefined Liquidity Transfer Order Link Sets - Search/List Screen), page 828 (UHB-Chapter 2.5.4.13 Standing/Predefined Liquidity Transfer Order Link Set - Details Screen), page 833 (UHB-Chapter 2.5.4.14 Standing/Predefined Liquidity Transfer Order Link Set - New/Edit Screen), page 895 (UHB-Chapter 2.5.6.8 Granted Roles – Search/List Screen); Update of Screen Names

Several editorial updates regarding Screen Names in the UHB need to be done in order to adapt the labeling to the implementation.

UHB-Chapter 2.3.1.4 Collateral Value of a Security – Search/List Screen, page 276

2.3.1.4 Collateral Values of a Security – Search/List Screen

UHB-Chapter 2.3.1.5 Collateral Value per T2S Dedicated Cash Account and Security – Search/List Screen, page 279

2.3.1.5 Collateral Values per T2S Dedicated Cash Account and Security – Search/List Screen

UHB-Chapter 2.3.1.13 Total Collateral Value per T2S Dedicated Cash Account – Search/List Screen, page 303

2.3.1.13 Total Collateral Values per T2S Dedicated Cash Account – Search/List Screen

UHB-Chapter 2.3.2.3 Immediate Liquidity Transfer Orders – Search/List Screen, page 307

2.3.2.3 Immediate Liquidity Transfers ~~Orders~~ – Search/List Screen

* The Screen Name needs to be changed in the whole UHB, i.e. all places where Immediate Liquidity Transfer Orders – Search/List Screen appears, the labelling needs to be updated to Immediate Liquidity Transfers – Search/List Screen.

UHB-Chapter 2.3.2.4 Immediate Liquidity Transfer Order – Details Screen, page 315

2.3.2.4 Immediate Liquidity Transfer ~~Order~~ – Details Screen

* The Screen Name needs to be changed in the whole UHB, i.e. all places where Immediate Liquidity Transfer Order – Details Screen appears, the labelling needs to be updated to Immediate Liquidity Transfer – Details Screen.

UHB-Chapter 2.3.2.5 Immediate Liquidity Transfer Order – New Screen, page 320

2.3.2.5 Immediate Liquidity Transfer ~~Order~~ – New Screen

* The Screen Name needs to be changed in the whole UHB, i.e. all places where Immediate Liquidity Transfer Order – New Screen appears, the labelling needs to be updated to Immediate Liquidity Transfer – New Screen.

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UHB-Chapter 2.5.6.8 Granted Roles – Search/List Screen, page 895

2.5.6.8 Grant/~~Revoke~~ Roles – Search/~~List~~ Screen

* The Screen Name needs to be changed in the whole UHB, i.e. all places where Granted Roles – Search/List Screen appears, the labelling needs to be updated to Grant/Revoke Roles – Search Screen.

23 EUROSYSTEM UPDATE: pages 1770-1802 (UHB-Chapter 6.2 Sitemap), page 1774 (UHB-Chapter 6.2.2.2 Settlement), page 1775 (UHB-Chapter 6.2.2.3 Settlement II), page 1776 (UHB-Chapter 6.2.3.1 Cash Account), page 1777 (UHB-Chapter 6.2.3.2 Liquidity), page 1778 (UHB-Chapter 6.2.3.3 Liquidity II), page 1779 (UHB-Chapter 6.2.3.4 Settlement), page 1780 (UHB-Chapter 6.2.4.1 Additional Services), page 1782 (UHB-Chapter 6.2.4.3 Additional Services III), page 1786 (UHB-Chapter 6.2.4.7 Communication), page 1787 (UHB-Chapter 6.2.4.8 Communication II), page 1789 (UHB-Chapter 6.2.5.1 Parties), page 1790 (UHB-Chapter 6.2.5.2 Securities), page 1791 (UHB-Chapter 6.2.5.3 Securities Account), page 1792 (UHB-Chapter 6.2.5.4 T2S Dedicated Cash Account), page 1793 (UHB-Chapter 6.2.5.5 Scheduling), page 1794 (UHB-Chapter 6.2.5.6 Access Rights), page 1795 (UHB-Chapter 6.2.5.7 Access Rights II), pages 1796-1800 (UHB-Chapter 6.2.5.8 Messages and Reports – UHB-Chapter 6.2.5.12 General

Configuration Parameter II), page 1801 (UHB-Chapter 6.2.5.13 Revisions), page 1802 (UHB-Chapter 6.2.6.1 Monitoring); Update of Sitemaps

Several editorial updates regarding the Sitemap Annex of the UHB need to be done.

UHB-Chapter 6.2 Sitemap, pages 1770-1802

All the Sitemaps where Search/List Screens appear in separated boxes need to be amended in order to combine them in one box.

UHB-Chapter 6.2.2.2 Settlement, page 1774

Amendment Securities Instructions – New Screen

UHB-Chapter 6.2.2.3 Settlement II, page 1775

Cancellation Securities Instructions – New Screen

Amendment Securities Instructions – New Screen

Cancellation Securities Instructions – Details Screen

UHB-Chapter 6.2.3.1 Cash Account, page 1776

~~New~~ Intra-Balance Movement – New Screen

UHB-Chapter 6.2.3.2 Liquidity, page 1777

~~New~~ Immediate Liquidity Transfer – New Screen

UHB-Chapter 6.2.3.4 Settlement, page 1779

~~New~~ Intra-Balance Movement – New Screen

~~New~~ Amendment Cash Instruction – New Screen

~~New~~ Cancellation Cash Instruction – New Screen

UHB-Chapter 6.2.4.1 Additional Services, page 1780

Daily Schedules – Search/List Screen

~~T2S Calendar – Details Screen~~

UHB-Chapter 6.2.4.3 Additional Services III, page 1782

Available Report – Following Settlement Day Cash Forecast Report – Details Screen

Available Report - Current Settlement Day Cash Information Report – Details Screen

UHB-Chapter 6.2.4.7 Communication, page 1786

Amendment Securities Instructions – Details Screen

Cancellation Securities Instructions – Details Screen

UHB-Chapter 6.2.4.8 Communication II, page 1787

Amendment Securities Instruction – Details Screen

Cancellation Securities Instruction – Details Screen

UHB-Chapter 6.2.5.1 Parties, page 1789

Revisions/-Audit Trail/_ List Screen

UHB-Chapter 6.2.5.2 Securities, page 1790

Revisions/-Audit Trail/_ List Screen

Close Link – New/Edit Screen

Securities Valuation – New/Edit Screen

UHB-Chapter 6.2.5.3 Securities Account, page 1791

Revisions/-Audit Trail - List Screen

UHB-Chapter 6.2.5.4 T2S Dedicated Cash Account, page 1792

Revisions/Audit Trail - List Screen

UHB-Chapter 6.2.5.5 Scheduling, page 1793

Revisions/Audit Trail - List Screen

UHB-Chapter 6.2.5.6 Access Rights, page 1794

Grant/Revoke System Privileges – Details Screen

Grant/Revoke System Privileges – New/Edit Screen

Grant/Revoke Object Privileges – Details Screen

Grant/Revoke Object Privileges – New/Edit Screen

Grant/Revoke Cross System Entity Object Privileges – Detail Screen

Grant/Revoke Cross System Entity Object Privileges – New/Edit Screen

Roles – New/Edit Screen

Revisions/Audit Trail - List Screen

Grant/Revoke Roles – Details Screen

Grant/Revoke Roles – New/Edit Screen

UHB-Chapter 6.2.5.7 Access Rights II, page 1795

User Certificate Distinguished Name Links – New Screen

Revisions/-Audit Trail/_List Screen

UHB-Chapter 6.2.5.8 Messages and Reports – UHB-Chapter 6.2.5.12 General Configuration Parameter II, pages 1796-1800

Revisions/Audit Trail - List Screen

UHB-Chapter 6.2.5.13 Revisions, page 1801

Revisions/Audit Trail _List Screen

Revisions/-Audit Trail _Details Screen

UHB-Chapter 6.2.6.1 Monitoring, page 1802

T2S Calendar –~~Details~~-Screen

24 EUROSYSTEM UPDATE [PBI 161513]: pages 2312 (UHB-Chapter 6.4.2.154 Securities - Search/List Screen), page 2354 (UHB-Chapter 6.4.2.167 Security – Details Screen); Amendment of Business Rules

Editorial modification on the UHB in order to clarify that the Security CSD Link with Maintenance Flag link set to True should be in place in order for the Maintainer to delete a Security.

UHB-Chapter 6.4.2.154 Securities - Search/List Screen, page 2312 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
DSD1030	I Delete button	The deletion is not allowed due to a deletion priority constraint	When performing a securities delete request, all the linked instances in a higher position within the deletion hierarchy must be deleted (e.g. close link and security CSD link have to be deleted before deleting the linked securities). <u>For Securities CSD Link, this is limited to links with Maintenance Flag = False.</u>

UHB-Chapter 6.4.2.167 Security - Details Screen, page 2354 (References for Error Messages)

Reference for error message	Field or Button	Error Text	Description
DSD1030	I Delete button	The deletion is not allowed due to a deletion	When performing a securities delete request,

priority constraint

all the linked instances in a higher position within the deletion hierarchy must be deleted (e.g. close link and security CSD link have to be deleted before deleting the linked securities). For Securities CSD Link, this is limited to links with Maintenance Flag = False.

High level description of Impact:

Outcome/Decisions:

- * CRG meeting on 30 March 2017: The CRG agreed to provide the feedback on the Change Request during a written procedure.
- * CRG meeting on 24 April 2017: The CRG recommended the approval of the Change Request in principle subject to the 4CB update of the editorial updates identified during the CRG written procedure. This updated version was provided to the CRG on 25 April 2017.
- * CRG on 3 May 2017: The CRG was informed that an additional minor change for consistency was done following the CRG written procedure from 25 April to 3 May 2017.
- * OMG on 22 May 2017: During a written procedure from 15-22 May 2017, the Operations Managers Group did not identify any blocking operational impact.
- * Advisory Group on Market Infrastructures for Securities and Collateral (AMI-SeCo) on 30 May 2017: Following a written procedure from 24 to 30 May 2017, the AMI-SeCo was in favour of approving the Change Request.
- * CSD Steering Group on 31 May 2017: Following a written procedure from 24 to 31 May 2017, the CSG adopted the resolution to approve the Change Request.