

<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> 14/10/2013
<b>Request title:</b> Updates of Message Documents		<b>Request ref. no:</b> T2S 0428 SYS
<b>Request type:</b> Common	<b>Urgency:</b> Normal	
<b>1. Legal/business importance parameter:</b> Medium	<b>2. Market implementation efforts parameter:</b> Low	
<b>3. Operational/Technical risk parameter:</b> Low	<b>4. Financial impact parameter:</b> No cost impact	
<b>Requestor Category:</b> 4CB	<b>Status:</b> Authorised at Steering Level	

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

With regards to the latest testing activities several issues relating to the message documentation were detected. In order to ensure a smooth communication with the T2S platform it is necessary to update the messages in line with the requested changes described below.

The updates of the message documents should allow the T2S-application to validate the incoming messages properly and to correctly create the respective outgoing error messages.

**Description of Request:**

**Issue 1:**

The message camt.077 shows an inconsistency and invalid documentation which prevent proper implementation. The T2S mapping of BllgRpt/InvcDt needs to be corrected and the T2S Use to be enlarged. T2S-Mapping of XML tag "InvcDt" (= Invoice Date) should be amended to "Billing Date: Billing Data". T2S use to be enlarged: In case no invoice exists yet: 0000-00-00.

**Issue 2:**

The schema of message camt.073 is missing the rejection reason error code INVM (Invalid Modification Request) which is required for proper error reporting. In addition the cardinality of the Cash Account Owner Id has to be corrected as it is currently optional but it should be mandatory.

**Issue 3:**

The message block AllegementDetails within semt.019 is used to report information related to the Allegements. If the StatementGeneralDetails/ActivityIndicator is FALSE (NO), i.e. there is no Allegement to be reported, the AllegementDetails block must be absent (see ISO20022 Message Definition Report semt.019, Rules, AllegementDetailsActivityRule1). The message block is currently mandatory but must be optional.

**Issue 4:**

The Sender Message Reference for each outbound message has to be unique for T2S (different Ids for different receivers). The "Technical Identifier of Outbound Message Recipient" is used as Sender Message Reference for messages sent by T2S other than queries.

Several messages have an element "Message ID" on payload level. The associated mapping to "Technical Identifier of Outbound Message Recipient" and "Sender Message Reference: Outbound Individual Message" in the payload of the messages is wrong as this ID is different per recipient and so it cannot be included in one common payload (see GFS p.54 and 60 which states that the "Outbound Individual Message" class already includes the "Common Communication Content". This attribute includes the container storing the message payload generated out of the information given by processing module.)

The BAH of the response messages provides the "Sender Message Reference" already referring to the "Technical Identifier of Outbound Message Recipient". Hence the element "Message ID" on payload level should be "NONREF".

**Issue 5:**

The following changes have to be applied to camt.004:

The sum of liquidity available is calculated in the following way:

The smaller value of either

Sum of Auto-Collateralisation Limits minus Sum of Auto-Collateralisation Limits Utilisation

Or

Total collateral value of eligible securities on stock

+ sum of available cash balance

+ sum of aggregated balances per Market-specific Restriction Processing Type

This calculation is currently not correctly reflected in the word chapter of the ReturnAccount message and the description of the code TSUM within the schema. This description of calculation provides wrong information to the user about what is provided within this query.

In addition the usage of codes for the T2S Overall Liquidity Query Response has to be amended.

- The sample for the T2S Overall Liquidity Query Response has to be updated as a few codes are incorrectly used:

ACLN -> SACL

ACLU -> SACU

RSTRS -> SRCB and SBCB (Accordingly deletion of RestrictionType-Block)

- Within the text part of chapter 3 "Auto-collateralisation limit set by CB" and "Auto-collateralisation limit utilisation" should be replaced with "Sum of Auto-collateralisation limits" and " Sum of Outstanding credit (i.e. the Limit Utilisation) of Auto-collateralisation limits"
- Within the table for specific message requirements the codes ACLN and ACLU have to be replaced by SACL and SACU

**Issue 6:**

The message schema for camt.065 inadvertently includes a minimum inclusive value of '1' on the type RestrictedFINActiveCurrencyAndAmount. This prevents all amounts within a message from being less than 1. This minimum inclusive value must be updated back to the original value of '0' as found within the base SWIFT ISO schema.

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**Submitted annexes / related documents:**

The updated message documentation of the impacted messages will be available after the approval under the following link:

<http://www.bundesbank.de/Redaktion/EN/Documentation/4zb/HtmlDoc/v1.2.1/CR/CR-Overview.pdf>

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**Proposed wording for the SYS Change request:****Issue 1:****UDFS Chapter 3.3.3.31 BillingReportV01 (camt.077.001.01), page 1053**

Replace "Report Timestamp: Report" within T2S mapping of BllgRpt/InvDt (= Invoice Date) with "BillingDate: Billing Data".

Enlarge T2S use of BllgRpt/InvDt (= Invoice Date) with "In case no invoice exists yet: 0000-00-00".

Update of utilisation for BllgRpt/InvDt for Cumulative Billing Data Query Response and Itemised Billing Data Query Response. It should be 'Creation date of the Invoice' instead of 'Creation date of the billing data report'

**Message Usage: Cumulative Billing Data Query Response**

This message usage returns the cumulative billing data which matches the specified selection parameter of the query message on the level of the requesting CSD/CB or returns the error code and error information in the case the query request failed.

Specific message requirements in case of business data

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
[...]		
InvoiceDate Document/BllgRpt/BllgRptOrErrChc/BllgRpt/InvcDt	ISODate	<del>Creation date of the billing data report</del> <u>Creation date of the invoice</u>
[...]		

Message Usage: Itemised Billing Data Query Response

This message usage returns the itemised billing data which match the specified selection parameter of the query message on the level of Billed Customer or Account ID or returns the error code and error information in the case the query request failed.

Specific message requirements in case of business data

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
[...]		
InvoiceDate Document/BllgRpt/BllgRptOrErrChc/BllgRpt/InvcDt	ISODate	<del>Creation date of the billing data report</del> <u>Creation date of the invoice</u>
[...]		

**Issue 2:****UDFS Chapter 3.3.3.27 IntraBalanceMovementModificationRequestStatusAdviceV01 (camt.073.001.01), page 1036**

Unprune the RejectionReason35Code INVM in the schema of the message

/IntraBalMvmntModReqStsAdv/PrctgSts/Rjctd/Rsn/Cd/Cd

The cardinality of the CashAccountOwner Id should be mandatory within the type PartyIdentification43

(/IntraBalMvmntModReqStsAdv/CshAcct/Ownr/Id)

**Issue 3:****UDFS Chapter 3.3.7.8 SecuritiesSettlementTransactionAllegementReportV03 (semt.019.001.03), page 1268**

Occurrence of Allegement Detail block must be changed from (1..unbounded) to (0..unbounded)

(/SciesSttlmTxAllgmtRpt/AllgmtDtIs)

**Issue 4:****UDFS:**

Remove "Sender Message Reference: Outbound Individual Message" or "Technical Identifier: Outbound Message Recipient" from T2S mapping and enlarge T2S use with ""NONREF as the Message Id is already part of the BAH." for the following messages (includes correction of all examples relating to these messages):

Chapter 3.3.1.3 AccountRequestRejectionV01 (acmt.011.001.01), page 883

(/AcctReqRjctn/Refs/MsgId/Id)

Chapter 3.3.1.7 AccountListReportV01 (acmt.026.001.01), page 894

(/AcctListRpt/Refs/ReqTp/MsgId)

Chapter 3.3.3.6 ReturnLimitV05 (camt.010.001.05), page 942

(/RtrLmt/MsgHdr/MsgId)

Chapter 3.3.3.10 ReturnBusinessdayInformationV04 (camt.019.001.04), page 954

(/RtrBizDayInf/MsgHdr/MsgId)

Chapter 3.3.3.19 LimitUtilisationJournalReportV01 (camt.065.001.01), page 989

(/LmtUtiltsnJrnIRpt/MsgHdr/Id)

Chapter 3.3.3.21 IntraBalanceMovementStatusAdviceV01 (camt.067.001.01), page 998  
(/IntraBalMvmntStsAdv/Ld/Ld)

Chapter 3.3.3.22 IntraBalanceMovementConfirmationV01 (camt.068.001.01), page 1006  
(/IntraBalMvmntConf/Ld/Ld)

Chapter 3.3.3.27 IntraBalanceMovementModificationRequestStatusAdviceV01 (camt.073.001.01), page 1036  
(/IntraBalMvmntModReqStsAdv/Ld/Ld)

Chapter 3.3.3.29 IntraBalanceMovementCancellationRequestStatusAdviceV01 (camt.075.001.01), page 1044  
(/IntraBalMvmntCxlReqStsAdv/Ld/Ld)

Chapter 3.3.3.33 IntraBalanceMovementQueryResponseV01 (camt.079.001.01), page 1067  
(/IntraBalMvmntQryRspn/Ld/Ld)

Chapter 3.3.3.35 IntraBalanceMovementModificationReportV01 (camt.081.001.01), page 1071  
(/IntraBalMvmntModRpt/Ld/Ld)

Chapter 3.3.3.37 IntraBalanceMovementCancellationReportV01 (camt.083.001.01), page 1080  
(/IntraBalMvmntCxlRpt/Ld/Ld)

Chapter 3.3.3.38 IntraBalanceMovementPostingReportV01 (camt.084.001.01), page 1086  
(/IntraBalMvmntPstngRpt/Ld/Ld)

Chapter 3.3.3.39 IntraBalanceMovementPendingReportV01 (camt.085.001.01), page 1088  
(/IntraBalMvmntPdgRpt/Ld/Ld)

Chapter 3.3.6.10 PartyStatusAdviceV01 (reda.016.001.01), page 1148  
(/PtyStsAdv/MsgLd/Ld)

Chapter 3.3.6.11 PartyReportV01 (reda.017.001.01), page 1151  
(/PtyRpt/MsgHdr/msgLd/MsgLd)

Add the following clarification to the T2S use "NONREF as the Message Id is already part of the BAH." for the following messages (includes correction of all examples relating to these messages):

Chapter 3.3.6.3 SecurityCreationStatusAdvice (reda.008), page 1122

- (/SctyCreStsAdv/Ld/Ld)

Chapter 3.3.6.6 SecurityReport (reda.012), page 1132

- (/SctyRpt/Ld/Ld)

Chapter 3.3.6.14 SecuritiesAccountStatusAdvice (reda.020), page 1162

- (/SctiesAcctStsAdv/MsgLd/Ld)

Chapter 3.3.6.15 SecuritiesAccountReport (reda.021), page 1165

- (/SctiesAcctRpt/MsgHdr/MsgLd)

Chapter 3.3.6.22 CollateralDataStatusAdvice (reda.028), page 1183

- (/CollDataStsAdv/MsgLd/Ld)

Chapter 3.3.6.23 SecurityMaintenanceStatusAdvice (reda.029), page 1186

- (/SctyMntncStsAdv/Ld/Ld)

Chapter 3.3.6.24 SecurityDeletionStatusAdvice (reda.030), page 1190

- (/SctyDeltnStsAdv/Ld/Ld)

Chapter 3.3.6.28 SecuritiesAuditTrailReport (reda.034), page 1198

- (/SctiesAudtTrlRpt/MsgLd/Ld)

Chapter 3.3.6.31 SecuritiesAccountAuditTrailReport (reda.037), page 1204

- (/SctiesAcctAudtTrlRpt/MsgLd/Ld)

Chapter 3.3.6.34 CashAccountAuditTrailReport (reda.040), page 1210

- (/CshAcctAudtTrlRpt/MsgLd/Ld)

Chapter 3.3.6.37 PartyAuditTrailReport (reda.043), page 1217

- (/PtyAudtTrlRpt/MsgLd/Ld)

Chapter 3.3.6.38 EligibleCounterpartCSDStatusAdvice (reda.044), page 1220

- (/ElgblCntrptCSDStsAdv/Msgld/ld)
- Chapter 3.3.6.41 SecurityCSDLinkStatusAdvice (reda.047), page 1228
- (/SctyCSDLkStsAdv/ld/ld)
- Chapter 3.3.6.44 AccountLinkStatusAdvice (reda.051), page 1235
- (/AcctLkStsAdv/ld/ld)

**Issue 5:****UDFS Chapter 3.3.3.2 ReturnAccountV05 (camt.004.001.05), page 919****Message usage: T2S Overall Liquidity Query Response**

This message usage informs the sender on the information about the amount of the overall liquidity available. It allows informing on reserved liquidity, blocked liquidity and liquidity available for normal operations.

This query returns overall liquidity information for one or all T2S Parties that match the specified selection parameter and provides thus the following information:

- Party (Party BIC and Parent BIC and Party short name);
- Currency;
- ~~Sum of Auto-collateralisation limits—Auto-collateralisation limit set by CB;~~
- ~~Sum of Outstanding credit (i.e. the Limit Utilisation) of Auto-collateralisation limits—Auto-collateralisation limit utilisation;~~
- Collateral value of eligible securities on stock in T2S eligible for auto-collateralisation purposes;
- Sum of available cash balances of all T2S Dedicated Cash Accounts;
- Aggregated balances per Market-specific Restriction Processing Type of all T2S Dedicated Cash Accounts with their:
  - Sum of restricted balances with the same Market-specific Restriction Processing Type,
  - Market-specific Restriction Processing Type,
  - ~~Sum of liquidity available, i.e.: sum of liquidity available == collateral value of eligible securities + sum of available cash balances + sum of aggregated balances per Market-specific Restriction Processing Type~~  
~~The smaller value of either 'Sum of Auto-Collateralisation Limits minus Sum of Auto-Coll. Limits Utilisation' or 'Total collateral value of eligible securities on stock' + sum of available cash balance + sum of aggregated balances per Market-specific Restriction Processing Type.~~

**Specific message requirements**

When T2S sends this message to inform the sender about the T2S overall liquidity query, the field RequestType is filled with the "OVAL" code.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Identification Document/RtrAcct/MsgHdr/ReqTp/Prtry/ld	<a href="#">QueryType2Code_T2S_2</a>	OVAL
Identification Document/RtrAcct/RptOrErr/AcctRpt/AcctId/Othr/ld	RestrictedFINX2Max34Text	"ALL ACCOUNTS"
Currency Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ccy	ActiveOrHistoricCurrencyCode	Currency
Name Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ownr/Nm	RestrictedFINXMax140Text	Party Short Name
AnyBIC Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ownr/ld/Orgld/AnyBIC	AnyBICIdentifier	Parent BIC of the Party

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Amount Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Amt	RestrictedFINImpliedCurrencyAndAmount	Amount of the balance type specified in the Tp/Prtry tag
Proprietary Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Tp/Prtry	<a href="#">T2SCashBalanceCodes_T2S_1</a>	Balance type specifying the nature of the balance: <del>ACLN, ACLUSACL, SACU,</del> CVES, SACB, SBCB, SRCB, TSUM
Code Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/RstrctnTp/PrcgTp/Cd	<a href="#">ProcessingType1Code</a>	Balance Type specifying the nature of the balance: BLCK, RVST

**Schema and html:**

Update of Definition for T2SCashBalanceCodes\_T2S\_1 'TSUM':

"Total sum of liquidity available"

sum of liquidity available = ~~collateral value of eligible securities + sum of available cash balances + sum of aggregated balances per Market-specific Restriction Processing Type~~ The smaller value of either 'Sum of Auto-Collateralisation Limits minus Sum of Auto-Coll. Limits Utilisation' or 'Total collateral value of eligible securities on stock' + sum of available cash balance + sum of aggregated balances per Market-specific Restriction Processing Type"

**UDFS Chapter 4.2.2 T2S proprietary codes, page 1551**

CODE	NAME	DEFINITION
TSUM	Total sum of liquidity available,	sum of liquidity available = <del>collateral value of eligible securities + sum of available cash balances + sum of aggregated balances per Market-specific Restriction Processing Type</del> The smaller value of either 'Sum of Auto-Collateralisation Limits minus Sum of Auto-Coll. Limits Utilisation' or 'Total collateral value of eligible securities on stock' + sum of available cash balance + sum of aggregated balances per Market-specific Restriction Processing Type.

**Issue 6:****UDFS Chapter 3.3.3.19 LimitUtilisationJournalReportV01 (camt.065.001.01), page 989**

Within type RestrictedFINActiveCurrencyAndAmount, modify Minimum Inclusive value from 1 to 0

**High level description of Impact:****Outcome/Decisions:**

- \* CRG meeting of 24 October 2013: The CRG decided to recommend the approval of the Change Request and agreed that the CRG member could send minor wording suggestions by 1 November 2013.
- \* Written procedure with the CRG from 25 October to 1 November 2013: The CR was updated following the comments from the CRG members.
- \* Written procedure with the CRG from 12 to 22 November 2013: The CRG decided to recommend the approval of the updated CR.
- \* Advisory Group's advice on 4 December 2013: Following a written procedure from 27 November to 4 December 2013, the AG was in favour of the Change Request.

\* CSD Steering Group meeting of 3-4 December 2013: The CSG adopted the resolution to approve the Change Request.