

<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> 03/12/2015
<b>Request title:</b> Handling of leading and trailing "blanks" and "/" in A2A and U2A attributes		<b>Request ref. no:</b> T2S 0576 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> Medium	
<b>Requestor Category:</b> 4CB	<b>Status:</b> Authorised at Steering Level	

**Reason for change and expected benefits/business motivation:**

If an A2A reference field or U2A text field content starts or ends with blanks, T2S currently deletes these starting and ending blanks for further processing. Due to this, it is currently possible that the next/last character after/before the blank is a character that is not allowed as first/last character. Following UDFS 2.0 chapter 3.2.1.2.2 (Assuring the interoperability between ISO 15022 and ISO 20022 in T2S) "all transaction and document identifications or references [...] must not start or end with a slash / ...". In case the content of this field has to be reported back to the customer the outbound message is not valid. Therefore the use of leading blanks followed by "/" at the beginning or trailing blanks preceded by "/" needs to be prohibited to ensure valid outbound messages.

This Change Request is accompanying following non-accepted defects with ticket numbers:

PBI000000157068 (sese.025 message not compliant to UDFS standards), PBI000000156685 (A slash as first character in tag <TradId> of message sese.028 is not compliant to specifications, but was not rejected)

**Description of requested change:**

As the described issue can arise via both A2A and U2A there are two changes required. For A2A a schema-update for several messages is necessary and for U2A there will be new field rules for several reference and identification fields:

For A2A it is requested to change three datatypes. Since the currently used datatypes "RestrictedFINXMax16Text", "RestrictedFINXMax30Text" and "RestrictedFINXMax34Text" are an ISO standard datatypes, the definition of new datatypes is needed. The change will be done by creating new datatypes which is in line with the ISO-Standard-Definition but more restrictive, as blanks are not allowed as first and last character. Thereby the described issue with blanks followed/trailed by "/" cannot occur anymore.

The new datatypes created will have the suffix "T2S", for example: "RestrictedFINMax16Text\_T2S\_1".

New Pattern-Regex: `[0-9a-zA-Z\-\!\:\;\(\)\,\'+\|/?]{0-9a-zA-Z\-\!\:\;\(\)\,\'+\|/?}*[0-9a-zA-Z\-\!\:\;\(\)\,\'+\|/?]`

The changes in the datatype will affect the following messages:

- head.001, camt.024, camt.050, camt.066, camt.072, camt.074, semt.013, sese.020, sese.023, sese.030

The impacted elements are listed in the attached excel file

For U2A it is requested to introduce new field rules for seven screens:

- Standing/Predefined Liquidity Transfer Order - New/Edit Screen
- Immediate Liquidity Transfer Order - New Screen
- Intra-Balance Movement - New Screen
- Amendment Cash Instruction - New Screen
- Intra-Position Movement - New Screen
- Settlement Instruction - New Screen (see CR-566)
- Amendment Securities Instruction - New Screen

On these screens new field rules will be introduced on all reference and identification fields to avoid the described issue. The field rules will consist of three parts:

- Disallow the character “ / ” as the first or the last character on all reference and identification fields.
- Disallow the character “/” as valid character on all reference and identification fields.
- In case the character “ / ” becomes the first or last character because the leading/trailing “ ” (Blank) would be deleted, the user will not be able to proceed without changing his entry.

The impacted fields are listed in the attached excel file.

Additionally, the DMT shall reflect the same rules for the related reference and identification fields affected by this CR.

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#### Submitted annexes / related documents:

UT-PBR-048 – Proposed options for way forward

[http://www.ecb.europa.eu/paym/t2s/progress/pdf/tg/crg/crg57/clarification\\_note\\_ut-pbr-048.pdf](http://www.ecb.europa.eu/paym/t2s/progress/pdf/tg/crg/crg57/clarification_note_ut-pbr-048.pdf)

CR-576 Annex – List of all impacted fields/elements.

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#### Proposed wording for the Change request:

The updated message documentation (incl. xsd-schemas) of the impacted messages will be available after the CR-approval at MyStandards for following messages:

- 3.3.5.1 BusinessApplicationHeaderV01 (head.001.001.01)
- 3.3.3.11 ModifyStandingOrder (camt.024)
- 3.3.3.13 LiquidityCreditTransferV03 (camt.050.001.03)
- 3.3.3.20 IntraBalanceMovementInstructionV01 (camt.066.001.01)
- 3.3.3.26 IntraBalanceMovementModificationRequestV01 (camt.072.001.01)
- 3.3.3.28 IntraBalanceMovementCancellationRequestV01 (camt.074.001.01)
- 3.3.7.2 IntraPositionMovementInstructionV03 (semt.013.001.03)
- 3.3.8.1 SecuritiesTransactionCancellationRequestV03 (sese.020.001.03)
- 3.3.8.4 SecuritiesSettlementTransactionInstructionV03 (sese.023.001.03)
- 3.3.8.10 SecuritiesSettlementConditionModificationRequestV03 (sese.030.001.03)

The UHB needs to be updated accordingly.

In chapter 1.2.2.4 *Field Types and Properties* following information will be included after the SWIFT-x character set table:

Some reference and identification fields need a reduced version of the SWIFT-x character set. For them, the character ‘/’ cannot be accepted at the beginning or end of the string. Moreover the combination ‘//’ cannot be present in any part of the string itself.

These fields are identified by the SWIFT-x-red type.

Please note that because blank characters are always deleted from the beginning or end of the input – any sequence like ‘/’ (for the beginning) or ‘/’ (for the end) must be considered not accepted.

On all impacted reference and identification fields a hint to the SWIFT-x-red type will be added in the UHB.

#### 2.2.2.4 Amendment Securities Instruction - New Screen

Required format of the following fields needs to be updated to max. 16 characters (SWIFT-x-red):

Reference*	Enter the identification of the instruction to be linked/unlinked to. Required format is: max. 16 characters (SWIFT-x-red) ...
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## 2.2.2.13 Intra-Position Movement - New Screen

Required format of the following fields needs to be updated to max. 16 characters (SWIFT-x-red):

Actor Reference*	Enter the identification of the T2S actor. Required format is: max. 16 characters (SWIFT-x-red) ...
Corporate Action Event	Enter the identification assigned by the account servicer to unambiguously identify a corporate action event. Required format is: max. 16 characters (SWIFT-x-red) ...
Restriction Reference	Enter the restriction reference applying on securities. Required format is: max. 16 characters (SWIFT-x-red) ...
Reference	Enter the identification of the instruction to be linked/unlinked to. Required format is: max. 16 characters (SWIFT-x-red) ...
Pool Instruction Identification	Enter the collective reference identifying a set of messages. Required format is: max. 16 characters (SWIFT-x-red) ...

## 2.2.2.19 Settlement Instruction - New Screen

Required format of the following fields needs to be updated to max. 16 characters (SWIFT-x-red):

Transaction Identification*	Enter an identification to unambiguously identify the instruction. Required format is: max. <del>35</del> 16 characters (SWIFT-x-red) ...
Processing Identification	Enter the reference of the instruction assigned by the receiving CSD participant. Required format is: max. 16 characters (SWIFT-x-red) ...
Processing Identification	Enter the <del>reference of the instruction assigned by processing identification</del> reference of the instruction assigned by the delivering CSD participant. Required format is: max. 16 characters (SWIFT-x-red) ...
Corporate Action Event Identification	Enter the identification of the corporate action event. Required format is: max. 16 characters (SWIFT-x-red) ...
Common Reference	Enter the reference when the settlement instruction is already matched or in order to facilitate the matching within T2S. Required format is: max. 16 characters (SWIFT-x-red) ...
Repo Reference	Enter the identification of a collateral transaction. Required format is: max. 16 characters (SWIFT-x-red) ...
Reference	Enter the identification of the instruction to be linked to. Required format is: max. 16 characters (SWIFT-x-red) ...
Pool Instruction Reference	Enter the pool identification. Required format is: max. 16 characters (SWIFT-x-red) ...

## 2.3.2.5 Immediate Liquidity Transfer Order New Screen

User Reference\* Enter the identification of the immediate liquidity transfer.  
Required format is: max. 35 characters (SWIFT-x-red)  
References for error messages [ ] 2116]:  
 ■ LLCI007  
 ■ LLCI016  
 This field is automatically filled with the current date and

time and the first two digits of the user identification.  
 You can edit the prefilled identification and insert your specific identification.

2.3.3.2 Amendment Cash Instruction - New Screen

Required format of the following fields needs to be updated to max. 16 characters (SWIFT-x-red):

Reference*	Enter the identification of the instruction to be linked/unlinked to. Required format is: max. 16 characters (SWIFT-x-red) ...
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2.3.3.7 Intra-Balance Movement - New Screen

Required format of the following fields needs to be updated to max. 16 characters (SWIFT-x-red):

Actor Reference*	Enter the identification of the T2S actor. Required format is: max. 16 characters (SWIFT-x-red) ...
Corporate Action Event	Enter the identification assigned by the account servicer to unambiguously identify a corporate action event. Required format is: max. 16 characters (SWIFT-x-red) ...
Restriction Reference	Enter the restriction reference applying on cash. Required format is: max. 16 characters (SWIFT-x-red) ...
Reference	Enter the identification of the instruction to be linked/unlinked to. Required format is: max. 16 characters (SWIFT-x-red) ...
Pool Instruction Identification	Enter the collective reference identifying a set of messages. Required format is: max. 16 characters (SWIFT-x-red) ...

2.5.4.11 Standing/Predefined Liquidity Transfer Order - New/Edit Screen

Order Reference(\*) This field is a mandatory enter field in the new screen.  
 Required format is: max. 35 characters (SWIFT-x-red)

DMT File format specification v1.2.6 shall be modified as follows:

Some reference and identification fields need to be adjusted. For them, same pattern as described for A2A ("RestrictedFINMax16Text\_T2S\_1") has to be used:

Pattern: [0-9a-zA-Z\-\:\;\(\)\.\,\'+ ]/(?([0-9a-zA-Z\-\:\;\(\)\.\,\'+ ]/?)\*[0-9a-zA-Z\-\:\;\(\)\.\,\'+ ]+)?

Chapter 3.1.3.1 Free of Payment Settlement Instruction: The following fields of the table have to be updated:

Column Name	Format
T2S Actor Instruction Reference	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Common Reference	VARCHAR (16) - RestrictedFINMax16Text_T2S_1

Chapter 3.1.3.2 Settlement Restriction: The following fields of the table have to be updated:

Column Name	Format
T2S Actor Instruction Reference	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Corporate Action Event id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Group "Linkage"	
Securities Settlement Transaction id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1

Intra Position Movement Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Intra Balance Movement Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Account Servicer Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Market Infrastructure Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Pool Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Other Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1

Chapter 3.1.3.3 Pending Instruction: The following fields of the table have to be updated:

Column Name	Format
T2S Actor Instruction Reference	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Common Reference	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Corporate Action Event id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Group "Linkage"	
Securities Settlement Transaction id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Intra Position Movement Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Intra Balance Movement Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Account Servicer Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Market Infrastructure Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Pool Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1
Other Transaction Id	VARCHAR (16) - RestrictedFINMax16Text_T2S_1

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#### High level description of Impact:

##### Outcome/Decisions:

\*CRG meeting of 15 December 2015: The CRG decided to put the Change Request on hold and identified as potential candidate for Release 1.3.

\* CRG meeting on 8-9 February 2016: The CRG identified the Change Request as a candidate for the Release 1.3. The CRG agreed to re-discuss the Change Request in the next CRG teleconference on 24 February 2016 when deciding on the list of Change Requests for Release 1.3.

\* CRG teleconference of 24 February 2016: The CRG decided to put the Change Request on hold and tentatively include the Change Request as candidate for Release 1.3.

\* CRG meeting of 10 March 2016: The CRG recommended the Change Request for detailed assessment.

\* Advisory Group on 24 March 2016: In a written procedure from 18 to 24 March 2016, the Advisory Group was in favour of launching the detailed assessment on the Change Request.

\* CSD Steering Group on 29 March 2016: In a written procedure from 18 to 29 March 2016, the CSD Steering Group was in favour of launching the detailed assessment on the Change Request.

\* OMG on 23 March 2016: During a written procedure from 16 to 23 March 2016, the Operations Managers Group did not identify any operational impact.

\* CRG meeting on 6/7 July 2016: The CRG recommended the approval of Change Request and its inclusion in the T2S

Release 1.3, in principle subject to feasibility of delivery for Release 1.3.

\* OMG on 6 July 2016: During a written procedure from 30 June 2016 to 06 July 2016, the Operations Managers Group did not identify any operational impact.

\* OMG in a written procedure from 5 to 12 August 2016: The OMG was in favour of adding the Change Request to the T2S Release 1.3.

\* Advisory Group on 18 August 2016: Following a written procedure from 12 to 18 August 2016, the AG was in favour of approving the Change Request.

\* CSD Steering Group on 19 August 2016: Following a written procedure from 12 to 19 August 2016, the CSG adopted the resolution to approve the Change Request.

\* Advisory Group on 20 September 2016: Following a written procedure from 14 to 20 September 2016, the AG was in favour of inclusion of Change Request in T2S Release 1.3.

\* CSD Steering Group on 21 September 2016: During the CSG meeting on 21 September 2016, the CSG adopted the resolution to include the Change Request in T2S Release 1.3.

**EUROSYSTEM ANALYSIS – GENERAL INFORMATION**

<b>Impact On T2S</b>	<b>Static data management</b>		<b>Interface</b>	
		Party data management	X	Communication
		Securities data management		Outbound processing
	X	T2S Dedicated Cash account data management		Inbound processing
		Securities account data management		
		Rules and parameters data management		
	<b>Settlement</b>		<b>Liquidity management</b>	
	X	Standardisation and preparation to settlement		Outbound Information Management
		Night-time Settlement		NCB Business Procedures
		Daytime Recycling and optimisation		Liquidity Operations
		Daytime Validation, provisioning & booking	<b>LCMM</b>	
		Auto-collateralisation		Instructions validation
			X	Status management
	<b>Operational services</b>			Instruction matching
	X	Data Migration		Instructions maintenance
		Scheduling	<b>Statistics, queries reports and archive</b>	
		Billing		Report management
		Operational monitoring		Query management
				Statistical information
				Legal archiving
		All modules (Infrastructure request)		
		No modules (infrastructure request)		
		Business operational activities		
	Technical operational activities			

<b>Impact on major documentation</b>		
<b>Document</b>	<b>Chapter</b>	<b>Change</b>
Impacted GFS chapter		
Impacted UDFS chapter	3.3.5.1 BusinessApplicationHeaderV01 (head.001.001.01)	Change of datatypes to new Pattern-Regex
	3.3.3.11 ModifyStandingOrder (camt.024)	
	3.3.3.13 LiquidityCreditTransferV03 (camt.050.001.03)	
	3.3.3.20 IntraBalanceMovementInstructionV01 (camt.066.001.01)	
	3.3.3.26 IntraBalanceMovementModificationRequestV01 (camt.072.001.01)	
	3.3.3.28 IntraBalanceMovementCancellationRequestV01 (camt.074.001.01)	
3.3.7.2 IntraPositionMovementInstructionV03 (semt.013.001.03)		
3.3.8.1 SecuritiesTransactionCancellationRequest		

	tV03 (sese.020.001.03) 3.3.8.4 SecuritiesSettlementTransactionInstructio nV03 (sese.023.001.03) 3.3.8.10 SecuritiesSettlementConditionModificatio nRequestV03 (sese.030.001.03)							
Additional deliveries for Message Specification	Message documentation for head.001 camt.024 camt.050  sese.020 camt.074  camt.066 camt.072 semt.013 sese.023 sese.030	Change of datatypes to new Pattern-Regex						
UHB	1.2.2.4 Field Types and Properties 2.3.2.5 Immediate Liquidity Transfer Order – New Screen  2.2.2.4 Amendment Securities Instruction - New Screen 2.2.2.13 Intra-Position Movement - New Screen 2.2.2.19 Settlement Instruction - New Screen 2.3.3.2 Amendment Cash Instruction - New Screen 2.3.3.7 Intra-Balance Movement - New Screen  2.5.4.11 Standing/Predefined Liquidity Transfer Order - New/Edit Screen	The format applicable for the fields described in the “Proposed wording” part of the CR need to be amended to SWIFT-x-red type						
External training materials								
Other documentations	DMT File format specification: Chapter 3.1.3.1 Free of Payment Settlement Instruction Chapter 3.1.3.2 Settlement Restriction Chapter 3.1.3.3 Pending Instruction	The format applicable for the fields described in the “Proposed wording” part of the CR need to be amended to consider the new allowed pattern.						
Links with other requests								
Links	Reference	Title						
<b>OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2S SYSTEM AND ON THE PROJECT</b>								
Summary of functional, development, infrastructure and migration impacts								
Update of the following screen field to align with the new format:								
<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="text-align: left;">Screen</th> <th style="text-align: left;">Field(s)</th> </tr> </thead> <tbody> <tr> <td>Immediate Liquidity Transfer Order - New Screen</td> <td>User Reference</td> </tr> <tr> <td>Standing/Predefined Liquidity Transfer Order - New/Edit Screen</td> <td>Liquidity Transfer Order Reference</td> </tr> </tbody> </table>			Screen	Field(s)	Immediate Liquidity Transfer Order - New Screen	User Reference	Standing/Predefined Liquidity Transfer Order - New/Edit Screen	Liquidity Transfer Order Reference
Screen	Field(s)							
Immediate Liquidity Transfer Order - New Screen	User Reference							
Standing/Predefined Liquidity Transfer Order - New/Edit Screen	Liquidity Transfer Order Reference							



Intra-Balance Movement - New Screen	Actor reference Corporate Event identification Restriction Reference Reference (Linkage Information) Pool Identification
Amendment Cash Instruction - New Screen	Reference (Linkage Information)
Intra-Position Movement - New Screen	Actor reference Corporate Event identification Restriction Reference Reference (Linkage Information) Pool Identification
Settlement Instruction - New Screen	Out of the scope - Checks performed in the XML on the fly feature (should CR 566 not be implemented the analysis would be needed)
Amendment Securities Instruction - New Screen	Amendment Securities Instruction - New Screen: Reference (Linkage Information)
Hold/Release Instruction - New Screen	Hold/Release Instruction - New Screen: Out of the scope
<p>The UHB will also reflect the change of the field rules, and additionally for the Settlement Instruction New screen the updates included in the sese.023 when applicable.</p> <p>Update of message documentation for all messages included in the attached excel file.</p> <p>The DMT will also reflect the change of the field formats.</p> <p>Testing the respective messages, screens and DMT.</p>	
Summary of project risk	
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Security analysis	
No potentially adverse effect was identified during the security assessment.	

DG - MARKET INFRASTRUCTURE & PAYMENTS  
 MARKET INFRASTRUCTURE MANAGEMENT

ECB-PUBLIC



30 June 2016

## Cost assessment on Change Requests

T2S-576-SYS – Handling of leading and trailing "blanks" and "/" in A2A and U2A attributes			
One-off	Assessment cost*		
	- Preliminary	2,000.00	Euro
	- Detailed	10,000.00	Euro
One-off	Project phase costs	133,921.97	Euro
Annual	Running costs	11,048.29	Euro

\*The relevant assessment costs will be charged regardless of whether the CR is implemented (Cf. T2S Framework Agreement, Schedule 7, par. 5.2.3).