EUROPEAN CENTRAL BANK

EUROSYSTEM

General Information (Origin of Request)		
☐ User Requirements (URD)		
☒ Other User Functional or Technical Documentation (SYS)		

Request raised by: 4CB	Institute: 4CB	Date raised: 09/09/2020
Request title: Multiplex Editorial Change Request on DMT, GFS, UDFS and UHB (for R5.0)		Request ref. no: T2S 0744 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: Implemented	

Description of requested change:

Editorial changes regarding on DMT, GFS, UDFS and UHB (for R5.0)

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Reason for change and expected benefits/business motivation:

The editorial changes relate either to DMT v1.2.13, GFS v9.0, UDFS v6.0 or UHB v6.0. Their incorporation into the DMT v1.2.13, GFS v9.0, UDFS v6.0 or UHB v6.0. is required for clarifying the documentation underlying the software.
Please note that the changes referring to UDFS v6.0. will also be reflected, when relevant, into the message documentation published in MyStandards.

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Proposed wording for the change request:

1   EUROSYSTEM UPDATE [SDD-PBR-0059 PBI-209494]: page 2330 (UDFS-chapter 4.10.1.3.5 Format of Record), page 2374, (UDFS-chapter 4.10.2.3.5 Format of Record), page 2414 (UDFS-chapter 4.10.3.3.5 Format of Records), page 570 (UHB-chapter 2.4.1.22 Available Report – Daily Penalty List - Details Screen), page 584 (UHB-chapter 2.4.1.23 Available Report – List of Modified Penalties - Details Screen), page 594 (UHB-chapter 2.4.1.24 Available Report – Monthly Aggregated Amounts - Details Screen); [CR-654] Modification needed in the definition of fields Activity Indicator and Last Page Indicator

The fields Report Activity Indicator and Last Page Indicator need to be updated in the three new Flat Files for Penalty Reports, to be aligned with the same field in the semt.044 ISO report. Additionally, the field Activity Indicator must be updated in the three new screens related to Penalty Mechanism for Available Reports, to be aligned with the same boolean indicator in other T2S screens.

UDFS-chapter 4.10.1.3.5 Format of Record, page 2330

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information
[...]							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination.	M	Possible values are: 'Yes' 'True' - Meaning 'Yes, it is the last message ' 'No' 'False' - Meaning 'No, it is not the last message '
[...]							
Header	8	Report Activity Indicator	CHAR(n)	53	It indicates whether the message contains records or not.		Possible values are: 'Yes' 'True' - Meaning 'Yes'. 'No' 'False' - Meaning 'No'. E.g. if no new penalty is computed for a given day, the CSD will get from T2S a Daily Penalty List message with activity 'No'.

UDFS-chapter 4.10.2.3.5 Format of Record, page 2374

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information
[...]							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination.	M	Possible values are: 'Yes' 'True' - Meaning 'Yes, it is the last message ' 'No' 'False' - Meaning 'No, it is not the last message '
[...]							
Header	9	Report Activity Indicator	CHAR(n)	53	It indicates whether the message contains records or not.		Possible values are: 'Yes' 'True' - Meaning 'Yes'. 'No' 'False' - Meaning 'No'. E.g. if no penalty has been modified since the previous recalculation, the CSD will get from T2S a Daily Penalty List

						message with activity 'No'.

UDFS-chapter 4.10.3.3.5 Format of Records, page 2414

Record Type	Field Number	Field Name	Data Format	Length	Description	Field Type	Additional Information
[...]							
Header	3	Last Page Indicator	CHAR(n)	5	Indicator for last message within the set of divided messages recurring to pagination.	M	Possible values are: ~~'Yes'~~ 'True' - Meaning 'Yes, it is the last message ' ~~'No'~~ 'False' - Meaning 'No, it is not the last message '
[...]							
Header	7	Report Activity Indicator	CHAR(n)	5~~3~~	It indicates whether the message contains records or not.	M	Possible values are: ~~'Yes'~~ 'True' - Meaning 'Yes'. ~~'No'~~ 'False' - Meaning 'No'. E.g. if no aggregated amount is computed for a given month, the CSD will get from T2S a Monthly aggregated amounts of cash penalties report with activity 'No'.

UHB-chapter 2.4.1.22 Available Report – Daily Penalty List - Details Screen, page 570

Report General Details	
[...]	
Activity Indicator	Shows if the message contains records or not. The possible values are: • True ~~YES~~ • False ~~NO~~
[...]	

UHB-chapter 2.4.1.23 Available Report – List of Modified Penalties - Details Screen, page 584

Report General Details	
[…]	
Activity Indicator	Shows if the message contains records or not. The possible values are: • True YES • False NO
[…]	

UHB-chapter 2.4.1.24 Available Report – Monthly Aggregated Amounts - Details Screen, page 594

Report General Details	
[…]	
Activity Indicator	Shows if the message contains records or not. The possible values are: • True YES • False NO
[…]	

2   EUROSYSTEM UPDATE [SDD-PBR-0058 PBI-208695]: page 776 (UDFS-chapter 1.6.4.2.3 Report generation process), page 2294 (UHB-chapter 6.4.2.144 Report Configuration – New/Edit Screen); [CR-654] New/Edit report screen

It is currently possible to configure a Penalty Report (Daily Penalty List Report, List of Modified Penalties Report, Monthly Aggregated Amounts Report) to be time-based (leading to an empty report to be generated) or to be event-based but not linked to its specific event (leading to a report not possible to be displayed). A change in SDMG software will be performed to avoid time-based configuration for these three Penalty Reports and to allow an event-based configuration based on the proper event (respectively DAPL, MDPL, MAGG). A workaround is feasible by avoiding to configure these reports to be time-based and linking them to the proper event.

UDFS-chapter 1.6.4.2.3 Report generation process, page 776

In case no currency is specified in the report configuration or any other report not contained in the list above is configured for such an event, the data extraction starts when the last event of the configured type is triggered. In case a currency is specified, it only affects the time of data extraction, not the content of the report.
The configuration of penalty reports is only possible with an event-based configuration including the proper business event.
Please refer to chapter T2S proprietary codes [2192] for the list of configurable business events.

UHB-chapter 6.4.2.144 Report Configuration – New/Edit Screen, page 2294

Reference for error message	Field or Button	Error Text	Description
DRCV145	**I** Report Name field **I** Execution Time field **I** Submit Button	Penalty reports cannot be defined as time-based.	When performing a Report Configuration creation request, if a report related to penalties is selected as Report Name, the Execution Time cannot be used.
[…]			
DRUV145	**I** Report Name field **I** Execution Time field **I** Submit Button	Penalty reports cannot be defined as time-based.	When performing a Report Configuration update request, if a report related to penalties is selected as Report Name, the Execution Time cannot be used.

3   EUROSYSTEM UPDATE [SDD-PBR-0055 PBI-205523]: page 1698 (UDFS-chapter 4.1 Index of Business Rules and Error Codes), page 2266 (UHB-chapter 6.4.2.133 Parties - Search/List Screen), page 2275 (UHB-chapter 6.4.2.134 Parties - Details Screen), page 2362 (UHB-chapter 6.4.2.162 Securities - Search/List Screen), page 2415 (UHB-chapter 6.4.2.177 Security - Details Screen), page 2388 (UHB-chapter 6.4.2.166 Securities Accounts - Search/List Screen), page 2372 (UHB-chapter 6.4.2.163 Securities Account - Details Screen), page 2547 (UHB-chapter 6.4.2.203 T2S Dedicated Cash Accounts - Search/List Screen); page 2539 (UHB-chapter 6.4.2.201 T2S Dedicated Cash Account - Details Screen); User unable to add SAC to Secured Group

It is currently possible to delete an entity that is part of a Secured Group (a Party, a Securities Account, a Security or a T2S Dedicated Cash Account). This may lead, after the purging of the deleted entity, to a state of inconsistency in which INTF cannot properly handle requests for adding a new object to the Secured Group. A change in SDMG software will be performed forcing the consistency check when an object which is part of a secured Group is deleted. As a possible workaround, the users must check on their side if the entity to be deleted is included in any Secured Group and by removing it from the group before deleting the object itself. A LLI is feasible to remove rows from a Secured Group referencing purged object, allowing the user to operate with a Secured Group in case of empty rows.

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1698

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DAD1300	When performing a Securities Account deletion request, the Securities Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.	reda.032	reda.020		REJT	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment
DCD1300	When performing a T2S Dedicated Cash Account deletion request, the T2S Dedicated Cash Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.	acmt.013	acmt.011		REJT	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment

| DPD1300 | When performing a Party deletion request, the Party cannot be deleted if it is referenced in an object privilege assignment or secured group. | reda.031 | reda.017 | | REJT | Deletion not allowed due to existing object privilege or secured group assignment |
| DSD1300 | When performing a Security deletion request, the Security cannot be deleted if it is referenced in an object privilege assignment or secured group. | reda.013 | reda.030 | | REJT | Deletion not allowed due to existing object privilege or secured group assignment |

UHB-chapter 6.4.2.133 Parties - Search/List Screen,page 2266

Reference for error message	Field or Button	Error Text	Description
DPD1300	I Delete button	Deletion not allowed due to existing object privilege or secured group assignment	When performing a Party deletion request, the Party cannot be deleted if it is referenced in an object privilege assignment or secured group.

UHB-chapter 6.4.2.134 Party - Details Screen,page 2275

Reference for error message	Field or Button	Error Text	Description
DPD1300	I Delete button	Deletion not allowed due to existing object privilege or secured group assignment	When performing a Party deletion request, the Party cannot be deleted if it is referenced in an object privilege assignment or secured group.

UHB-chapter 6.4.2.162 Securities - Search/List Screen, page 2362

Reference for error message	Field or Button	Error Text	Description
DSD1300	I Delete button	Deletion not allowed due to existing object privilege or secured group assignment	When performing a Security deletion request, the Security cannot be deleted if it is referenced in an object privilege assignment or secured group.

UHB-chapter 6.4.2.177 Security - Details, page 2415

Reference for error message	Field or Button	Error Text	Description
DSD1300	I Delete button	Deletion not allowed due to existing object privilege or secured group assignment	When performing a Security deletion request, the Security cannot be deleted if it is referenced in an object privilege assignment or secured group.

UHB-chapter 6.4.2.166 Securities Accounts - Search/List Screen, page 2388

Reference for error message	Field or Button	Error Text	Description

DAD1300	I Delete button	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment	When performing a Securities Account deletion request, the Securities Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.

UHB-chapter 6.4.2.163 Securities Account - Details Screen, page 2372

Reference for error message	Field or Button	Error Text	Description
DAD1300	I Delete button	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment	When performing a Securities Account deletion request, the Securities Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.

UHB-chapter 6.4.2.203 T2S Dedicated Cash Accounts - Search/List Screen, page 2547

Reference for error message	Field or Button	Error Text	Description
DCD1300	I Delete button	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment	When performing a Cash Account deletion request, the Cash Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.

UHB-chapter 6.4.2.201 T2S Dedicated Cash Account - Details Screen, page 2539

Reference for error message	Field or Button	Error Text	Description
DCD1300	I Delete button	Deletion not allowed due to existing object privilege <u>or secured group</u> assignment	When performing a Cash Account deletion request, the Cash Account cannot be deleted if it is referenced in an object privilege assignment <u>or secured group</u>.

4   EUROSYSTEM UPDATE [SDD-PBR-0056 PBI-205701]: page 835 (UDFS-chapter 1.6.5.7.6 Billing data collection process); Billing - Clarification on Account Allocation

The definition and requirement for Account Allocation for billing purposes has been clarified in order to avoid double counting in (i) the case of DVP/FOP- or FOP account allocations flag on both accounts of a DVP transaction and (ii) when both accounts are flagged differently. Eurosystem legal analysis showed that the requirement in the Framework Agreement, Schedule 7, is prevailing on the UDFS. Therefore, the current software implementation and the definition of the service items inside UDFS must be amended accordingly.

UDFS-chapter 1.6.5.7.6 Billing data collection process, page 835

Table 197

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
[...]				
Account Allocation (DVP/~~FOP~~ account	X	X	Each ~~Account Allocation~~ <u>DVP transaction</u>:	Both accounts are charged. Even if only one

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
allocation<s> flag</s>) matched			• booked on at least one account with a „DVP/FOP account allocations„ flag • successfully matched in T2S • during the billing period	account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. The charge applied is a standard matching charge. DWPs are charged in the same way like DVPs.
Account Allocation (DVP/<s>FOP</s> account allocation<s>s flag</s>) full	X	X	Each settled <s>Account Allocation</s> <u>DVP transaction</u> : • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (DVP/<s>FOP</s> account allocation<s>s flag</s>) full (top/high priority)	X	X	Each settled <s>Account Allocation</s> <u>DVP transaction</u>: • flagged with top, reserved or high priority • settled outside the night-time cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is charged. If both instructions are flagged, both are charged. The charge applied is a surcharge. As regards the DVP/FOP account allocation flag, even if only one account is marked with a „DVP/FOP account allocations" flag, the instruction is treated as an Account Allocations for both parts of the <u>DVP</u> transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (DVP/<s>FOP</s> account allocation<s>s flag</s>) full (daytime)	X	X	Each settled <s>Account Allocation</s> <u>DVP transaction</u>: • settled during the daytime cycle	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price

Settlement Services Category			
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	for Account Allocations applies for both parts of the <u>DVP</u> transaction. The charge applied is a surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (DVP/~~FOP~~ account allocation~~s~~ flag) full (daytime – congestion period)	X	X	Each settled ~~Account Allocation~~ <u>DVP transaction</u>: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. The charge applied is an additional surcharge to the daytime surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (DVP/~~FOP~~ account allocation~~s~~ flag) partial	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u>: • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocation~~s~~ flag) partial (top/high priority)	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u> (in context with partial settlements): • flagged with top, reserved or high priority • settled outside the night-time cycle • booked on at least one account with a „DVP/FOP account allocations" flag	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is charged. If both instructions are flagged, both are charged. The charge applied is a surcharge. As regards the DVP/FOP account allocation flag, even if only one account is marked with a „DVP/FOP

Settlement Services Category			
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• settled during the billing period	account allocations" flag, the instruction is treated as an Account Allocations for both parts of the <u>DVP</u> transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocation~~s flag~~) partial (daytime)	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u>: • settled during the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. The charge applied is a surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocation~~s flag~~) partial (daytime – congestion period)	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u>: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. The charge applied is an additional surcharge to the daytime surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocation~~s flag~~) last partial	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u> completing the settlement: • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>DVP</u> transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocation~~s flag~~) last partial (top/high priority)	X	X	Each partially settled ~~Account Allocation~~ <u>DVP transaction</u> completing the settlement (in context with partial settlements):	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• flagged with top, reserved or high priority • settled outside the night-time cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	charged. If both instructions are flagged, both are charged. The charge applied is a surcharge. As regards the DVP/FOP account allocation flag, even if only one account is marked with a „DVP/FOP account allocations" flag, the instruction is treated as an Account Allocations for both parts of the DVP transaction. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocations ~~flag~~) last partial (daytime)	X	X	Each partially settled ~~Account Allocation~~ DVP transaction completing the settlement: • settled during the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the DVP transaction. The charge applied is a surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (DVP/~~FOP~~ account allocations ~~flag~~) last partial (daytime – congestion period)	X	X	Each partially settled ~~Account Allocation~~ DVP transaction completing the settlement: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" flag, the price for Account Allocations applies for both parts of the DVP transaction. The charge applied is an additional surcharge to the daytime surcharge. DWPs are charged in the same way like DVPs. Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP- or~~ FOP account allocations ~~flag~~) matched	X	X	Each ~~Account Allocation~~ FOP transaction: • booked on at least one account with a „DVP/FOP account allocations" or „FOP account allocations" flag • successfully matched in T2S	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• during the billing period	parts of the transaction. The charge applied is a standard matching charge. ~~DWPs are charged in the same way like DVPs.~~
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) full	X	X	Each settled ~~Account Allocation~~ FOP transaction: • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the FOP transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) full (top/high priority)	X	X	Each settled ~~Account Allocation~~ FOP transaction: • flagged with top, reserved or high priority • settled outside the night-time cycle • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is charged. If both instructions are flagged, both are charged. The charge applied is a surcharge. As regards the DVP/FOP or FOP account allocation flag, even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the instruction is treated as an Account Allocations for both parts of the FOP transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) full (daytime)	X	X	Each settled ~~Account Allocation~~ FOP transaction: • settled during the daytime cycle • booked on at least one account	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag,

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	the price for Account Allocations applies for both parts of the FOP transaction. The charge applied is a surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) full (daytime – congestion period)	X	X	Each settled ~~Account Allocation~~ FOP transaction: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the FOP transaction. The charge applied is an additional surcharge to the daytime surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged. All items stemming from auto-collateralization do not attract a charge.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) partial	X	X	Each partially settled ~~Account Allocation~~ FOP transaction: • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the FOP transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) partial (top/high priority)	X	X	Each partially settled ~~Account Allocation~~ FOP transaction (in context with partial settlements): • flagged with top, reserved or high priority • settled outside the night-time cycle	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is charged. If both instructions are flagged, both are charged. The charge applied is a surcharge.

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	As regards the DVP/FOP or FOP account allocation flag, even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the instruction is treated as an Account Allocations for both parts of the FOP transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) partial (daytime)	X	X	Each partially settled ~~Account Allocation~~ FOP transaction: • settled during the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the FOP transaction. The charge applied is a surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) partial (daytime – congestion period)	X	X	Each partially settled ~~Account Allocation~~ FOP transaction: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the FOP transaction. The charge applied is an additional surcharge to the daytime surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP- or~~ FOP account allocation~~s flag~~) last partial	X	X	Each partially settled ~~Account Allocation~~ FOP transaction completing the settlement: • booked on at least one account with a „DVP/FOP account allocations" or a „FOP account allocations" flag	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both

Settlement Services Category				
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• settled during the billing period	parts of the <u>FOP</u> transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) last partial (top/high priority)	X	X	Each partially settled ~~Account Allocation~~ <u>FOP transaction</u> completing the settlement (in context with partial settlements): • flagged with top, reserved or high priority • settled outside the night-time cycle • booked on at least one account with a „DVP/FOP account allocations" <u>or a „FOP account allocations"</u> flag • settled during the billing period	Only the instruction flagged with top, reserved or high priority is charged, i.e. only one account is charged. If both instructions are flagged, both are charged. The charge applied is a surcharge. As regards the DVP/FOP or FOP account allocation flag, even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the instruction is treated as an Account Allocations for both parts of the <u>FOP</u> transaction. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) last partial (daytime)	X	X	Each partially settled ~~Account Allocation~~ <u>FOP transaction</u> completing the settlement: • settled during the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" <u>or a „FOP account allocations"</u> flag • settled during the billing period	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>FOP</u> transaction. The charge applied is a surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
Account Allocation (~~DVP/FOP or~~ FOP account allocation~~s flag~~) last partial (daytime – congestion period)	X	X	Each partially settled ~~Account Allocation~~ <u>FOP transaction</u> completing the settlement: • settled during the congestion period of the daytime cycle • booked on at least one account with a „DVP/FOP account allocations" <u>or a „FOP account allocations"</u> flag	Both accounts are charged. Even if only one account is marked with a „DVP/FOP account allocations" or „FOP account allocations" flag, the price for Account Allocations applies for both parts of the <u>FOP</u> transaction. The charge

Settlement Services Category			
Service Item	**Charged To**		**Counted Events**	**Further Information**
	Credited Securities Account	**Debited Securities Account**		
			• settled during the billing period	applied is an additional surcharge to the daytime surcharge. ~~DWPs are charged in the same way like DVPs.~~ Realignment Instructions are not charged.
[...]				

The footnote 384 on page 842 will be amended as follows:

In case an Account Allocation settles on two accounts which are differently flagged (i.e. one account with 'DVP/FOP account allocations flag' and one with 'FOP account allocations flag') ~~it is always treated as 'DVP/FOP account allocations – flagged',~~ it is allocated according to the underlying instruction. FOP instruction triggers Service Item (FOP account allocation) and DVP/DWP trigger Service Item (DVP account allocation)

5   EUROSYSTEM UPDATE [INC267543, INC271327, INC273432, INC277468]: page 2288 (UDFS-chapter 4.7.2 Files technical Specification), page 2288 (UDFS-chapter 4.7.2.1 Identification and routing), page 2289 (UDFS-chapter 4.7.2.2 Structure), page 2292 (UDFS-chapter 4.7.3.1 Format types), page 2292 (UDFS-chapter 4.7.3.2 Format of records), page 2295 (UDFS-chapter 4.7.3.3 Format of 'Enriched Files' from T2S to CSDs), page 2295 (UDFS-chapter 4.7.3.3.1 Status and error supplementary fields), page 2299 (UDFS-chapter 4.8.2 Files technical Specification), page 2299 (UDFS-chapter 4.8.2.1 Identification and routing), page 2300 (UDFS-chapter 4.8.2.2 Structure), page 2302 (UDFS-chapter 4.8.3.1 Format types), page 2302 (UDFS chapter 4.8.3.2 Format of records), page 2305 (UDFS-chapter 4.8.3.3 Format of "Enriched Files" from T2S to CSDs), page 2305 (UDFS-chapter 4.8.3.3.1 Status and error supplementary fields), page 2308 (UDFS-chapter 4.9.2.1 Identification and Routing), page 2309 (UDFS-chapter 4.9.2.2 Structure); [CR-654] Editorial change and clarifications

Several comments on the specifications for flat files for CR654 included in the UDFS led to a number of editorial updates and clarifications. Since changes are editorial, no PBI has been opened.

UDFS chapter 4.7.2 Files technical Specification, page 2288

[...]
Each record has a length of 13~~7~~5 characters/bytes, plus one ~~with the~~ last character as ~~being a~~ record separator (LF).

UDFS chapter 4.7.2.1 Identification and routing, page 2288

The messages transporting SStCP files are identified by a specific RequestType ~~set by each VAN provider~~.
[...]
Footnote 2:
This value is assigned to specify the type of message exchanged in the network. For SStCP files ~~a a~~ the new value „reda.xxx.securitiessubject2pen" must be used~~, to be agreed with VAN providers, dedicated to this message~~.

UDFS chapter 4.7.2.2 Structure, page 2289

XML schema for the request

```
<xs:pattern value="(.{137̶5,137̶5}\n)+"/>
```
[…]
XML schema for the response
```
<xs:pattern value="(.{137̶5,137̶5}\n)*"/>
```
[…]
Example of rejection for invalid file format reason XML response
Inclusion of spaces to reflect the correct record length.
[…]
Example of rejection for internal T2S technical reason XML response
Inclusion of spaces to reflect the correct record length.
[…]
Default Values
Default values are listed in section „Format Types" below. All fields must contain a value with the exception of the fileId reference. Moreover, all fields in the response file contain the default values in the event of a rejection due to an invalid request file or for T2S internal technical reason.are not used because there are no optional fields outside of the fileId reference..
[…]

UDFS chapter 4.7.3.1 Format types, page 2292

Format type	Format	Default value
DATE	The format is « dd-mm-yyyy-mm-dd » with no timezone indication. Example: „30-06-2020-06-30"	0001-01-01
CHAR(n)	String with exactly n characters.	<space> (string of <space> characters of length n)
NUMERIC(p)	Number with maximum p integer places and no decimal places.	0 (sequence of 0 characters of length p)

UDFS chapter 4.7.3.2 Format of records, page 2292

Flat file column	Column Name	Format	Description	Rules
First row				
1	Tag of start of file	CHAR(60) for the FileId (including tag), plus fixed values	„ " or „<File>"	The optional attribute FileId is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by T2S and the file originally sent to T2S. The length of value assigned to fileId is from 0 to 54 characters.
Rows from #2 on				
[…]				
4	ISIN	CHAR(12)	ISIN code of the securities	If this field, in combination with the Valid From, identifies an existing instance, T2S performs an Update operation. If not, it performs a

Flat file column	Column Name	Format	Description	Rules
				~~Create operation.~~
5	Valid From	DATE (yyyy-mm-dd)	Start validity date	~~If this field, in combination with the ISIN, identifies an existing instance, T2S performs an Update operation.~~ ~~If not, it performs a Create operation.~~
6	Valid To	DATE (yyyy-mm-dd)	End validity date	To set an unlimited validity period, the value "~~31-12-9999~~<u>12-31</u>" must be input.
[…]				

UDFS chapter 4.7.3.3 Format of 'Enriched Files' from T2S to CSDs, page 2295

The format of the enriched files is based on the format of the flat files that have been submitted to T2S. ~~The submitted data remains unchanged~~ <u>Rows are returned for each row in the input file that triggers a rejection,</u> ~~but is~~ supplemented with „Status" and „Error description".

UDFS chapter 4.7.3.3.1 Status and error supplementary fields, page 2295

[Flat file column	Field	Possible values	Description	Rules
8	Status		Status of the processing for the row.	n/a
		REJT	Rejected	n/a
		~~COMP~~	~~Completed~~	~~n/a~~
[…]				

UDFS chapter 4.8.2 Files technical Specification, page 2299

[…]
Each record has a length of 19~~9~~<u>7</u> characters/bytes, <u>plus one</u> ~~with the~~ last character <u>as</u> ~~being a~~ record separator (LF).

UDFS chapter 4.8.2.1 Identification and routing, page 2299

The messages transporting DP files are identified by a specific RequestType ~~set by each VAN provider~~.
[…]
Footnote 510:
This value is assigned to specify the type of message exchanged in the network. For DP files ~~a a~~ <u>the new value</u> „reda.xxx.dailyprice" must be used~~, to be agreed with VAN providers, dedicated to this message~~.

UDFS chapter 4.8.2.2 Structure, page 2300

XML schema
[…]

<xs:pattern value="(.{199~7~,199~7~}\n)+"/>
[…]
XML schema for the response
<xs:pattern value="(.{199~7~,199~7~}\n)*"/>
[…]
Example of rejection for invalid file format reason XML response
Inclusion of spaces to reflect the correct record length.
[…]
Example of rejection for internal T2S technical reason XML response
Inclusion of spaces to reflect the correct record length.
[…]
Default Values
Default values are listed in section „Format Types" below. All fields must contain a value with the exception of the fileId reference, but the Price fields are mutually exclusive. When using one type of Price, the other field must contain the default value in order to provide a zero value for that field. Moreover, all fields in the response file contain the default values in the event of a rejection due to an invalid request file or for T2S internal technical reason.~are not used because there are no optional fields outside of the fileId reference.~.
[…]

UDFS chapter 4.8.3.1 Format types, page 2302

Format type	Format	Default value
DATE	The format is « ~dd-mm-~yyyy-mm-dd » with no timezone indication. Example: „~30-06-~2020-06-30"	0001-01-01
CHAR(n)	String with exactly n characters.	<space> (string of <space> characters of length n)
NUMERIC(p)	Number with maximum p integer places and no decimal places.	0 (sequence of 0 characters of length p)

UDFS chapter 4.8.3.2 Format of records, page 2302

Flat file column	Column Name	Format	Description	Rules
First row				
1	Tag of start of file	CHAR(60) for the FileId (including tag), plus fixed values	" " or "<File>"	The optional attribute FileId is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by T2S and the file originally sent to T2S. The length of value assigned to fileId is from 0 to 54 characters.
Rows from #2 on				
[…]				
4	ISIN	CHAR(12)	ISIN code of the securities	~If this field, in combination with the Price Date, identifies an existing instance, T2S performs an Update operation.~

Flat file column	Column Name	Format	Description	Rules
				~~If not, it performs a Create operation.~~
5	Currency Code	CHAR(3)	Price currency	If the Price is linked to a Security with Settlement Type "Face Amount", the Currency must correspond to the Security denomination currency. Currency code of the security is relevant only when the related security settlement type is nominal, and the currency code of the price is relevant only when the security settlement type is unit. Currency code of the price is mandatory in case the Price Amount is informed.
6	Price Date	DATE (yyyy-mm-dd)	Validity date for the price	~~If this field, in combination with the ISIN, identifies an existing instance, T2S performs an Update operation.~~ ~~If not, it performs a Create operation.~~
7	Price as coefficient	NUMERIC(31)	Price as coefficient without any decimal point/comma	Price Coefficient is mandatory for securities with settlement type = Face Amount Currency Code of the security is mandatory in case the Price Coefficient is informed. For securities with settlement type nominal, price as coefficient should be provided as "BaseOneRate', as per their example, 0.7 to express 70%, indicating also the currency of the security, which is mandatory. Example: If the price is 123,45 the following value must be provided:

Flat file column	Column Name	Format	Description	Rules
				000…00012345 (number of leading zeroes is 26) <u>If "Price as amount" is used this field must contain a sequence of zeroes.</u> <u>By definition, not both prices (i.e. Price Amount and Price coefficient) can be informed.</u>
8	Number of decimal digits for price as coefficient	NUMERIC(4)	Number of decimal digits for the price as coefficient	Example: If the price is 123,45 the following value must be provided: 0002 <u>If "Price as amount" is used this field must contain a sequence of zeroes.</u>
9	Price as amount	NUMERIC(31)	Price as amountwithout any decimal point/comma	<u>Price Amount is mandatory for securities with settlement type = Unit.</u> <u>For securities with settlement type Unit, price as an amount, including the price currency, which is mandatory.</u> Example as above <u>If "Price as coefficient" is used this field must contain a sequence of zeroes.</u> <u>By definition, not both prices (i.e. Price Amount and Price coefficient) can be informed.</u>
10	Number of decimal digits for price as amount	NUMERIC(4)	Number of decimal digits for the price as coefficient	Example as above <u>If "Price as coefficient" is used this field must contain a sequence of zeroes.</u>
[…]				

<u>UDFS chapter 4.8.3.3 Format of "Enriched Files" from T2S to CSDs, page 2305</u>

The format of the enriched files is based on the format of the flat files that have been submitted to T2S. ~~The submitted data remains unchanged~~ <u>Rows are returned for each row in the input file that triggers a rejection,</u> ~~but is~~ supplemented with „Status" and „Error description".

UDFS chapter 4.8.3.3.1 Status and error supplementary fields, page 2305

[…]

Flat file column	Field	Possible values	Description	Rules
11	Status		Status of the processing for the row.	n/a
		REJT	Rejected	n/a
		~~COMP~~	~~Completed~~	~~n/a~~

UDFS chapter 4.9.2.1 Identification and Routing, page 2308

The messages transporting PMR files are identified by a specific RequestType ~~set by each VAN provider~~.
[…]
Footnote 513:

This value is assigned to specify the type of message exchanged in the network. For Penalty Modification Requests files ~~a~~ the new value "semt.xxx.penaltymodreq" must be used ~~to be agreed with VAN providers, dedicated to this message~~.

UDFS chapter 4.9.2.2 Structure, page 2309

[…]

XML Schema for the response
When the XML is sent back from T2S to the CSD („enriched" file)[1], the following is the XML schema used to embed the file into a „store and forward" message:

[1]The messages transporting PMR response files are identified by a specific RequestType. The new value

"semt.xxx.penaltymodres" must be used.

6   EUROSYSTEM UPDATE [SDD-PBR-0060 PBI-209425]: page 519 (UHB-chapter 2.4.1.14 Available Report - Statement of Pending Instructions - Details Screen), page 568 (UHB-chapter 2.4.1.21 Available Report - Statement of Transactions -Details Screen), page 198 (UHB-chapter 2.2.2.18 Settlement Instruction - Details Screen); Multiple values for Settlement Transaction Condition Indicator

The Users are not able to receive the multiple Codes for the Settlement Transaction Condition Indicator for the Statement of Transactions Report as well as the Statement of Pending Instructions Report in U2A, even though it is possible to have multiple codes in a Settlement Instruction.

UHB-chapter 2.4.1.14 Available Report - Statement of Pending Instructions - Details Screen, page 519

Receiving Settlement Parties **This subframe is optional and only available for settlement instruction information**	
[…]	

Statement - Further Information	
[…]	
Settlement Transaction Condition Indicator	Shows the Settlement Transaction Condition Indicator. This field can show multiple Settlement Transaction Condition Indicators.
[…]	

UHB-chapter 2.4.1.21 Available Report - Statement of Transactions -Details Screen, page 568

Settlement Parties	
Receiving Parties	
[…]	
Statement - Further Information	
[…]	
Settlement Transaction Condition Indicator	Shows the Settlement Transaction Condition Indicator. This field can show multiple Settlement Transaction Condition Indicators.
[…]	

UHB-chapter2.2.2.18 Settlement Instruction - Details Screen, page 198

Detailed Information	
[…]	
Settlement Transaction Condition Indicator	Shows the Settlement Transaction Condition Indicator from the possible values (This field can show multiple Settlement Transaction Condition Indicators): The possible values are: l Empty (default value) l ADEA (accept after regular settlement deadline) l ASGN (assignment) l […]
[…]	

7   EUROSYSTEM UPDATE [SDD-PBR-0061 PBI-209092]: page 123 (DMT-chapter 3.1.3.5

Pending Instruction); DMT behavior to be aligned to A2A for Party Hold status

The DMT file proccessing needs to be fixed in order to avoid any misalignment between the DMT proccesing of the hold information and the A2A schema and business validation proccesses done over the hold information block. An instruction entered in T2S via DMT file without any hold indicator informed and with the hold reason informed must be rejected as it is done in A2A. Additionally, for avoiding duplicities, the *Hold Status Types* 'NONE' should be removed as a possible hold reason for entering already matched instructions with both legs released overriding the hold/release default at account level (this scenario is already covered in the DMT file processing by sending an Already Matched Instruction with 'Hold indicator' false and no reason).

DMT-chapter 3.1.3.5 Pending Instruction, page 123

Flat file Column	Excel Column	Column Name	Format	Description	Rules	Occurs per Record	Occurts per Group
[…]							
31	AE	Hold Indicator	BOOLEAN Possible values: • true • false	Possible values: • 'true': For unmatched instructions, the instruction is set on hold For already matched instructions, at least one of the legs of the transaction is set on hold depending on the Hold Status Type. • 'false': For unmatched instructions, no hold applies in settlement instruction. For already matched instructions, no hold applies in any leg of the transaction. • If not specified, SAC's default value is applied.	• If the hold indicator is set to true, at least one occurrence of Hold Status Type must be present. • If the hold indicator is set to false or empty, the Hold Status Types column must not be present.	0..1	

[…]							

| 59 | BG | Hold Status Types | Possible values:

• CSDH
• PTYH
• PRCY
• BOTH
• ~~NONE~~ | • CSDH = CSD Hold only the instructed leg is put on CSD Hold.
• PTYH = only the instructed leg is put on PartyHold.
• PRCY = only the T2S generated counterleg is put on Party Hold.
• BOTH = both legs are put on Party Hold.
• ~~NONE= Release (i.e. No hold apply in both legs).~~
• ~~If not specified, SAC's default value is applied.~~ | • At least one occurrence must be present if ~~present.~~ Hold Indicator is <u>set to true</u>

• <u>If the hold indicator is set to false or empty, the Hold Status Types column must not be present.</u>

• If more than one Hold Reason occurs, the same value cannot be repeated within the same Instruction.

• Only the following combinations <u>within the same instruction</u> are possible.
• CSDH and PTYH
• CSDH and PRCY
• CSDH and BOTH

• For an unmatched settlement instruction (i.e. if field Already matched instruction has value NMAT) then only the following codes for the Hold indicator are allowed:
  • CSDH
  • PTYH

• <u>For an already matched settlement instruction (i.e. if field</u> | | ~~1..1~~
<u>0..1</u> |

28

[...]							

8   EUROSYSTEM UPDATE [SDD-PBR-0062 PBI-210290]: (T2S Data Model: LCMM: Penalties Class Penalty Eligibilty); [CR-654] Functionality to reprocess instructions that failed in the penalty eligibility process because its Reason for Failing was not found in the Failing Reasons Dictionary

The Penalty Eligibility process is improved to be able to re-evaluate the eligibility for a penalty of a given SI, in case that at least one "unsettled" reason code is missing in the Failing Reasons Dictionary, once this "unsettled" reason code is included in the Failing Reasons Dictionary.

The only change in the GFS because of SDD-PBR-0062 is on the Conceptual and Datamodel.

SDD	Chapter	Detailed Description/Wording proposal	
		Attribute / Class	**Element Definition**
GFS	T2S Data Model: LCMM: Penalties → Class Penalty Eligibility	Reason for Exemption	CHAR(4) In case the failed Settlement Instruction is not elegible for a penalty (Eligible for penalty has value "No"), this field indicates the reason why. Possible values are: • ISOT: ISO transaction Code is not in scope • RECO: Reason for settlement failure relates to the counterparty • NORE: Neither Reason Code nor Hold is associated with the Failing Settlement Instruction. • REPR: the Reason Code associated with the Failing Settlement Instruction is not in the Failing Reason dictionary, the Failing Settlement Instruction needs to be reprocessed

9   EUROSYSTEM UPDATE [INC277708]: page 572 (UHB- chapter 2.4.1.22 Available Report – Daily Penalty List - Details Screen); Empty fields on Daily Penalty List Details Screen

The document needs to be updated to amend the description of the fields Credit/Debit, Financial Instrument Type, Exchange Rate, Unit Currency, Quoted Currency, Exchange Rate, Place of Trade Market Identifier Code, SME Growth Market, Failed Reason, Additional Reason, BD Event Identification, Scheme Name, Issuer, Scheduled Time, Start Time and End Time.

UHB-chapter 2.4.1.22 Available Report – Daily Penalty List - Details Screen, page. 572

Counterparty	
[…]	
Credit/Debit	Shows whether the Daily Aggregated Net Amount is due or to be received by the participant. The possible values are: • DBIT (Debit) • CRDT (Credit) If no value is retrieve, it will show "---"
[…]	
Calculation Data	
[…]	
Financial Instrument Type	Shows the type of the financial instrument. The possible values are: I SHRS I SOVR I DEBT I SECU I ETFS I UCIT I MMKT I EMAL I OTHR If no value is retrieve, it will show "---"
[…]	
Exchange Rate	Shows the value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). If no value is retrieve, it will show "---"
Unit Currency	Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. If no value is retrieve, it will show "---"
Quoted Currency	Shows the currency into which the base currency is converted, in a currency exchange. Possible values are: For first FX: The quoted currency is either the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT. If no value is retrieve, it will show "---"
Exchange Rate	Shows the second value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency), if any.
[…]	
Place of Trade Market Identifier Code	Shows the identifier Code of the market in which a trade

	transaction has been executed. ~~Shows the Market identifier Code (MIC) when it was informed equally in the Place of Trade of the two matched Settlement Instructions.~~ ~~If it was not informed equally, the field will be empty.~~ Informed only if Security is subject to penalties, Calculation method code is SECU or BOTH and the two underlying matched settlement instructions have the same MIC in their Place of Trade. If MIC differs, the value informed will be "empty".
SME Growth Market	Shows whether the instructions were traded in a SME Growth Market or not. Only provided if: • The Security is Subject to penalties • The Financial Instrument Type of the security (Classification type) is ~~"SHRS"~~ different from SOVR~~,~~ and • The Calculation method code is "SECU" or "BOTH". • The possible values are: • Empty ("---"), it is not relevant for the calculation of the penalty or for information purposes whether the instructions were traded on a SME Growth Market or not • TRUE, the instructions were traded on a SME Growth Market. • FALSE, the instructions were not traded on a SME Growth Market.
[…]	
Related Transaction	
[…]	
Failed Reason	T2S sends this status when the Settlement Instruction has not been completely settled and the settlement is not possible at the Intended Settlement Date. It is only provided in case of 'SEFP'
Additional Reason	Shows the combination of the associated business rule and reason code reference, It is only provided in case of 'SEFP'
BD Event Identification	Shows the code identifying the event (i.e. Cut-off- Code identifying the event) It is only provided in case of 'SEFP'
Scheme Name	Shows the name of the scheme. Fixed content to 'EVTP' It is only provided in case of 'SEFP'
Issuer	Shows the entity assigning the identification. Fixed content to 'T2S' It is only provided in case of 'SEFP'
Scheduled Time	Shows the effective time for the schedule of the cut-off It is only provided in case of 'SEFP'
Start Time	Shows the effective time for the trigger of the cut-off

	It is only provided in case of 'SEFP'
End Time	Shows the effective time for the closure of the Cut-off It is only provided in case of 'SEFP'

10   EUROSYSTEM UPDATE [INC273248]: page 586 (UHB-chapter 2.4.1.23 Available Report – List of Modified Penalties - Details Screen), page 596 (UHB-chapter 2.4.1.24 Available Report – Monthly Aggregated Amounts - Details Screen); Available Report- List of Modified Penalties- Details Screen

The document needs to be updated to amend the description of the fields Credit/Debit, Additional Status Reason, Amount of the Penalty, Financial Instrument Type, Exchange Rate, Unit Currency, Quoted Currency, Exchange Rate, Place of Trade Market Identifier Code and SME Growth Market. Additionally, the description of the field « Additional Status Reason » must be updated.

UHB-chapter 2.4.1.23 Available Report – List of Modified Penalties - Details Screen, page. 586

Counterparty	
[…]	
Credit/Debit	Shows whether the Daily Aggregated Net Amount is due or to be received by the participant. The possible values are: • DBIT (Debit) • CRDT (Credit) If no value is retrieve, it will show "---"
Penalty	
[…]	
Additional Status Reason	Shows the additional description of the reason why the penalty has been Removed with Reason OTHR or Switched.
Amount of the Penalty	Shows the amount of the modified penalty and its corresponding currency.
[…]	
Calculation Data	
[…]	
Financial Instrument Type	Shows the type of the financial instrument. The possible values are: • SHRS • SOVR • DEBT • SECU • ETFS • UCIT • MMKT

	• EMAL • OTHR If no value is retrieve, it will show "---"
[…]	
Exchange Rate	Shows the value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency). If no value is retrieve, it will show "---"
Unit Currency	Shows the currency in which the rate of exchange is expressed in a currency exchange. It is always EUR. If no value is retrieve, it will show "---"
Quoted Currency	Shows the currency into which the base currency is converted, in a currency exchange. Possible values are: For first FX: The quoted currency is either the currency of the price when the security is in Units, or the currency of the security if the security is in FAMT. If no value is retrieve, it will show "---"
Exchange Rate	Shows the second value of one currency expressed in relation to another currency (i.e. ExchangeRate expresses the ratio between UnitCurrency and QuotedCurrency), if any.
[…]	
Place of Trade Market Identifier Code	Shows the identifier Code of the market in which a trade transaction has been executed. ~~Shows the Market identifier Code (MIC) when it was informed equally in the Place of Trade of the two matched Settlement Instructions.~~ ~~If it was not informed equally, the field will be empty.~~ Informed only if Security is subject to penalties, Calculation method code is SECU or BOTH and the two underlying matched settlement instructions have the same MIC in their Place of Trade. If MIC differs, the value informed will be "empty".
SME Growth Market	Shows whether the instructions were traded in a SME Growth Market or not. Only provided if: • The Security is Subject to penalties • The Financial Instrument Type of the security (Classification type) is ~~"SHRS"~~ different from SOVR, and • The Calculation method code is "SECU" or "BOTH". • The possible values are: • Empty ("---"), it is not relevant for the calculation of the penalty or for information purposes whether the instructions were traded on a SME Growth Market or not • TRUE, the instructions were traded on a SME Growth Market. • FALSE, the instructions were not traded on a SME Growth Market.
[…]	

UHB-chapter 2.4.1.24 Available Report – Monthly Aggregated Amounts – Details Screen, page 596

Counterparty	
[…]	
Credit/Debit	Shows whether the Daily Aggregated Net Amount is due or to be received by the participant. The possible values are: • DBIT (Debit) • CRDT (Credit) If no value is retrieve, it will show "---"
[…]	

11 EUROSYSTEM UPDATE [SDD-PBR-0064 PBI-210890]: page 1078 (UDFS-chapter 3.2.2.3 Outbound traffic exceeding given size limitations); The current splitting for the semt.044 at element SctiesTxPnltiesRpt/Pnlty is not enough

During the NFTs for R 4.2 it was proved that the actual splitting for the semt.044 is not enough on the element SctiesTxPnltiesRpt/Pnlty and therefore a new splitting level on element SctiesTxPnltiesRpt/Pnlty/PnltyPerCtrPty is needed. The actual level on splitting on element SctiesTxPnltiesRpt/Pnlty will be removed.

UDFS-chapter 3.2.2.3 Outbound traffic exceeding given size limitations, page. 1078

[…]
The splitting for semt.018 is done on element SctiesTxPdgRpt/Txs.
~~The splitting for semt.044 is done on element SctiesTxPnltiesRpt/Pnlty.~~
For semt.017 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the semt.017 is split at element SctiesTxPstngRpt/FinInstrmDtls/Tx.
For semt.044 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the semt.044 will be split on element SctiesTxPnltiesRpt/Pnlty/PnltyPerCtrPty.
For reda.012 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the reda.012 will be split at two different elements
[…]

12 EUROSYSTEM UPDATE [SDD-PBR-0063 PBI-210892]: page 69-70 (DMT File Format Specifications-chapter 3.1.3.1 Free of Payment Settlement Instruction);

The DMT format specifications needs to be updated in order to align the "ISO Transaction Code" values of the DMT "Free of payment Settlement Instructions" with the values allowed in sese.023.

DMT-chapter 3.1.3.1 Free of Payment Settlement Instruction, page. 69-70

Flat file column	Excel Colum	Column Name	Format	Description	Rules	Occurs per Record

| 16 | P | ISO Transaction Code | Possible values:
• AUTO
• BSBK
• BYIY
• CLAI
• CNCB
• COLI
• COLO
• CONV
• CORP
• ETFT
• FCTA
• INSP
• ISSU
• MKDW
• MKUP
• NETT
• NSYN
• OWNE
• OWNI
• PAIR
• PLAC
• PORT
• REAL
• REDI
• REDM
• RELE
• REPU
• RODE
• ~~RPTO~~
• RVPO
• SBBK
• SBRE
• SECB
• SECL
• SLRE
• SUBS
• SWIF
• SWIT
• SYND
• TBAC
• TRAD
• TRPO
• TRVO
• TURN | Securities transaction type:

• AUTO = Auto Collateralisation
• BSBK = Buy Sell Back
• BYIY = Buy-In
• CLAI = Market Claim
• CNCB = Central Bank Collateral Operation
• COLI = Collateral In
• COLO = Collateral Out
• CONV = Depository Receipt Conversion
• CORP = Corporate Action
• ETFT = Exchange Traded Funds
• FCTA = Factor Update
• INSP = Move of Stock
• ISSU = Issuance
• MKDW = Mark Down
• MKUP = Mark Up
• NETT = Netting
• NSYN = Non Syndicated
• OWNE = External Account Transfer
• OWNI = Internal Account Transfer
• PAIR = Pair Off
• PLAC = Placement
• PORT = Portfolio Move
• REAL = Realignment
• REDI = Withdrawal
• REDM = Redemption
• RELE = Depository Receipt Release Cancellation
• REPU = Repo
• RODE = Return Delivery without Matching
• ~~RPTO = Reporting~~
• RVPO = Reverse Repurchase Agreement
• SBBK = Sell Buy Back
• SBRE = Borrowing Reallocation
• SECB = Securities Borrowing
• SECL = Securities Lending
• SLRE = Lending Reallocation
• SUBS = Subscription
• SWIF = Switch From
• SWIT = Switch To
• SYND = Syndicate Underwriters
• TBAC = TBA Closing
• TRAD = Trade
• TRPO = Triparty Repo
• TRVO = Triparty Reverse Repo
• TURN = Turnaround | | 1..1 |

Outcome/Decisions:

*CRG on 02 October 2020: the CRG agreed to recommend CR-744 for authorisation by the T2S Steering Level and agreed on the inclusion of the underlying changes in the T2S documentation for R5.0
*AMI-SeCo on 12 October 2020: The AMI-SeCo agrees with the CRG recommendation of authorisation of CR-744 by the T2S Steering Level.
* CSG on 15 October 2020: the CSG took the resolution to authorise CR-744.
* NECSG on 16 October 2020: the NECSG took the resolution to authorise CR-744.
* MIB on 03 November 2020: the MIB agreed to authorise CR-744.

Documentation to be updated:

DMT, GFS, UDFS and UHB (for R5.0)

Preliminary assessment:

Not applicable (Editorial CR)

Detailed assessment:

Not applicable (Editorial CR)