



EUROPEAN CENTRAL BANK

EUROSYSTEM

T2S CHANGE REQUEST FORM		
General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) or GUI Business Functionality Document (BFD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	Institute: 4CB	Date raised: 30/11/2023
Request title: Multiplex Editorial Change Request (for R2024.JUN)		Request ref. no: T2S 0819 SYS
Request type: Common	Classification: Maintenance	Urgency: Normal
1. Legal/business importance parameter¹: Medium		2. Market implementation efforts parameter: n/a
3. Operational/Technical risk parameter: n/a		4. Financial impact parameter: No cost impact
Requestor Category: 4CB		Status: Implemented

Description of requested change:

Editorial changes regarding on UDFS and UHB (for R2024.JUN)

Reason for change and expected benefits/business motivation:

The editorial changes relate to either the UDFS or UHB for R2024.JUN. Their incorporation into the UDFS or UHB for R2024.JUN is required for clarifying the documentation underlying the software.

Please note that the changes referring to UDFS for R2024.JUN will also be reflected, when relevant, into the message documentation published in MyStandards.

- 1 *EUROSYSTEM UPDATE [Internal review]: page 1062 ff. (UHB-chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions); Editorial changes 3*
- 2 *EUROSYSTEM UPDATE [Internal review]: page 1070 ff. (UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers); Editorial changes 4*
- 3 *EUROSYSTEM UPDATE [Internal review]: page 1824 f. (UDFS-chapter 4.1 Index of Business Rules and Error Codes); New SETT BR SXAA036 violates camt.025 schema 6*
- 4 *EUROSYSTEM UPDATE [CRG-CN-031 on INC383880]: page 861 ff. (UHB whole chapter 5 Statistical Information Part); T2S DWH UHB screens and wording updates 6*
- 5 *EUROSYSTEM UPDATE [Internal review]: page 92 f. (UDFS-chapter 1.2.6.4 Links between cash accounts in T2S and external RTGS accounts); Editorial UDFS Update on graphs and description of transit mechanism..... 7*
- 6 *EUROSYSTEM UPDATE [INC000000377527]: page 1160. (UHB-chapter 6.4.2 Privilege Classes for GUI Screens); Observations from Retest of T2S - PBI 220727 INC000000354045..... 11*
- 7 *EUROSYSTEM UPDATE [SDD-PBR-0099]: page 331 f. (CRDM UHB-chapter 2.3.4.7 Report Configuration – New/Edit Screen), page 787 (CRDM UHB-chapter 4.3.2.78 Report Configuration – New/Edit Screen); Uniqueness of Party Links in Report Configuration for T2S..... 11*

¹ Legal/business importance parameter was set to 'Medium' because with these editorial changes, the readability and clarity of the Scope Defining set of Documents will be improved. Also, the technical and functional documentation will be updated to be in line with the latest version of the implementation.

8 EUROSYSYSTEM UPDATE [SDD-PBR-0100]: page 418. (UDFS-chapter 3.1.3.14 SecurityMaintenanceRequest (reda.007)); page 593. (UDFS-chapter 5.1 Index of Business Rules and Error Codes); page 686 (UDFS-chapter 5.3.3.3.1 Status and error supplementary fields (Securities Subject to cash penalties bulk file format specifications)); page 53. (UHB-chapter 2.2.2.7 Security – New/Edit Screen; page 100. (UHB-chapter 2.2.2.18 Securities Subject to Cash Penalties – Search/List Screen; page 104. (UHB-chapter 2.2.2.19 Securities Subject to Cash Penalties – New/Edit Screen); page 459. (UHB-chapter 4.3.2.46 Security – New/Edit Screen); page 477. (UHB-chapter 4.3.2.50 Securities Subject to Cash Penalties – New/Edit Screen); page 479. (UHB-chapter 4.3.2.51 Securities Subject to Cash Penalties – Search/List Screen); Handling inconsistencies between CFI and Securities Subject to Cash Penalties Liquidity Indicator..... 13

9 EUROSYSYSTEM UPDATE [SDD-PBR-0101, PBI-229523]: page 1067 ff. (UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers); INX09 introduce End-to-End Reference 17

10 EUROSYSYSTEM UPDATE [SDD-PBR-0102, PBI-229848]: page 373 (CRDM UDFS-chapter 3.1.2.2.1 Overview and scope of the message), page 389 (CRDM UDFS-chapter 3.1.3.2.1 Overview and scope of the message), page 432 (CRDM UDFS-chapter 3.1.3.18.1 Overview and scope of the message), page 450 (CRDM UDFS-chapter 3.1.3.23.1 Overview and scope of the message), page 103 ff. (CRDM UHB Book 1-chapter 2.3.1.2 Party – Details Screen), page 109 ff. (CRDM UHB Book 1-chapter 2.3.1.3 Party – New/Edit Screen), page 157 ff. (CRDM UHB Book 1-chapter 2.3.2.2 Cash Account – Details Screen), page 164 ff. (CRDM UHB Book 1-chapter 2.3.2.3 Cash Account – New/Edit Screen), page 48 (CRDM UHB Book 2-chapter 2.2.2.6 Security - Details Screen), page 53 (CRDM UHB Book 2-chapter 2.2.2.7 Security – New/Edit Screen), page 128 (CRDM UHB Book 2-chapter 2.2.3.4 Securities Account - Details Screen), page 133 (CRDM UHB Book 2-chapter 2.2.3.5 Securities Account – New/Edit Screen), page 175 (CRDM UHB Book 2-chapter 2.2.4.5 External RTGS Account - Details Screen), page 178 (CRDM UHB Book 2-chapter 2.2.4.6 External RTGS Account – New/Edit Screen), Message documentation on MyStandards for acmt.026, reda.017, reda.012, reda.021; Clarification of A2A and U2A functionalities related to the reporting of restrictions for Static Data Objects..... 18

11 EUROSYSYSTEM UPDATE [INC000000382347]: page 232. (CRDM UHB Book 1-chapter 2.3.3.4 Certificate Distinguished Names – Search List Screen); Question for DN scope visible in our CRDM GUI 25

12 EUROSYSYSTEM UPDATE [INC000000394303]: page 656. (CRDM UHB Book 1-chapter 4.2.2.118 User Access Rights – List Screen); page 656. (CRDM UHB Book 1-chapter 4.2.2.119 User Access Rights – Search Screen); amendment of Privilege name in UHB 25

13 EUROSYSYSTEM UPDATE [INC000000390959]: Message documentation on MyStandards for camt.053 , BkToCstmrStmt / Stmt / Ntry / BkTxCd / Prtry / Cd 26

14 EUROSYSYSTEM UPDATE [[Internal review]: page 862 f. (UHB chapter 5.2.1 Overview); page 1053 (UHB chapter 5.5.3.7 INX07 – Multi-criteria search of a set of amendment instructions); T2S DWH UHB screens and wording updates..... 26

15 EUROSYSYSTEM UPDATE [Split book approach]: whole UDFS and UHB..... 27

16 Clarification Note- ICN-0017-T2-88- Participant Invoices in DKK..... 27

Proposed wording for the change request:

1 EUROSYSTEM UPDATE [Internal review]: page 1062 ff. (UHB-chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions); Editorial changes

Removal of Cash Party BIC in the search criteria, Securities Party BIC is mandatory field, Change from Execution date to Execution date time
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UHB-chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions, page 1062 ff.

Field Description

INX08– Multi-criteria search of a set hold and release instructions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output. <u>This field mandatory.</u>
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.

Execution date <u>time</u>	Shows the date <u>and time</u> of the execution of the hold/release instruction. Displayed format is: YYYY-MM-DD <u>and hh:mm:ss,sss</u>
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2 EUROSYSTEM UPDATE [Internal review]: page 1070 ff. (UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers); Editorial changes

Editorial Change in the settlement status values from SETT to SSET

UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers, page 1070-1074

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
	<input type="checkbox"/> AWAP <input type="checkbox"/> REJE <input type="checkbox"/> RVKD
Settlement status	Filter to select which settlement status value/s should be included in the output. Possible values: <input type="checkbox"/> CANC <input type="checkbox"/> USET <input type="checkbox"/> PSET <input type="checkbox"/> <u>SSET</u> ETT

INX09 – Multi-criteria search of a set of liquidity transfers – List Screen

Referred referenced	Shows the reference of a set of a settlement instruction to which the liquidity is linked.
Entry timestamp	Shows the date and the time of the liquidity transfer entered or was generated in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
Settlement timestamp	Shows the date and the time of the attempted settlement in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
Approval status	Shows approval status of the liquidity transfer. Possible values: <ul style="list-style-type: none"> ■ AWAP (Awaiting approval) ■ APPR (Approved) ■ REJE (Rejected) ■ RVKD (Revoked)
Settlement status	Shows the settlement status of the liquidity transfer. Possible values: <ul style="list-style-type: none"> ■ CANC (Cancelled) ■ SSETETT (Settled)

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen

s	<ul style="list-style-type: none"> ■ APPR (Approved) ■ REJE (Rejected) ■ RVKD (Revoked)
Settlement status	Shows the settlement status of the liquidity transfer. Possible values: <ul style="list-style-type: none"> ■ CANC (Cancelled) ■ SSETETT (Settled) ■ USET (Unsettled) ■ PSET (Partially settled)

3 EUROSYSTEM UPDATE [Internal review]: page 1824 f. (UDFS-chapter 4.1 Index of Business Rules and Error Codes); New SETT BR SXAA036 violates camt.025 schema

The new SETT BR SXAA036 introduced by PBI-227593 violates camt.025, the complete error text containing 141 characters instead of 140 allowed in the respective field. The camt.025 will be rejected as non compliant with xsd schema.

Error text "Liquidity Transfer is unsettled because settlement is no longer possible for the business date associated to the Liquidity Transfer" to be replaced.

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1824 f.

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
SXAA036	A Liquidity Transfer cannot settle anymore at its expected settlement date if received after its cut-off.	camt.025			SUNS	<p>Liquidity Transfer is unsettled because settlement is no longer possible for the business date associated to the Liquidity Transfer.</p> <p><u>Liquidity Transfer is unsettled because settlement is no longer possible for the associated Business Date</u></p>

4 EUROSYSTEM UPDATE [CRG-CN-031 on INC383880]: page 861 ff. (UHB whole chapter 5 Statistical Information Part); T2S DWH UHB screens and wording updates

Discrepancy between UHB documentation and DWH GUI available in EAC and UTEST. Those discrepancies stem from the fact that an upgrade of the Cognos Version was needed due to incompatibility of the old version with a necessary upgrade of the DB2 version.

The changes can be found in CR-699 Annex 2.

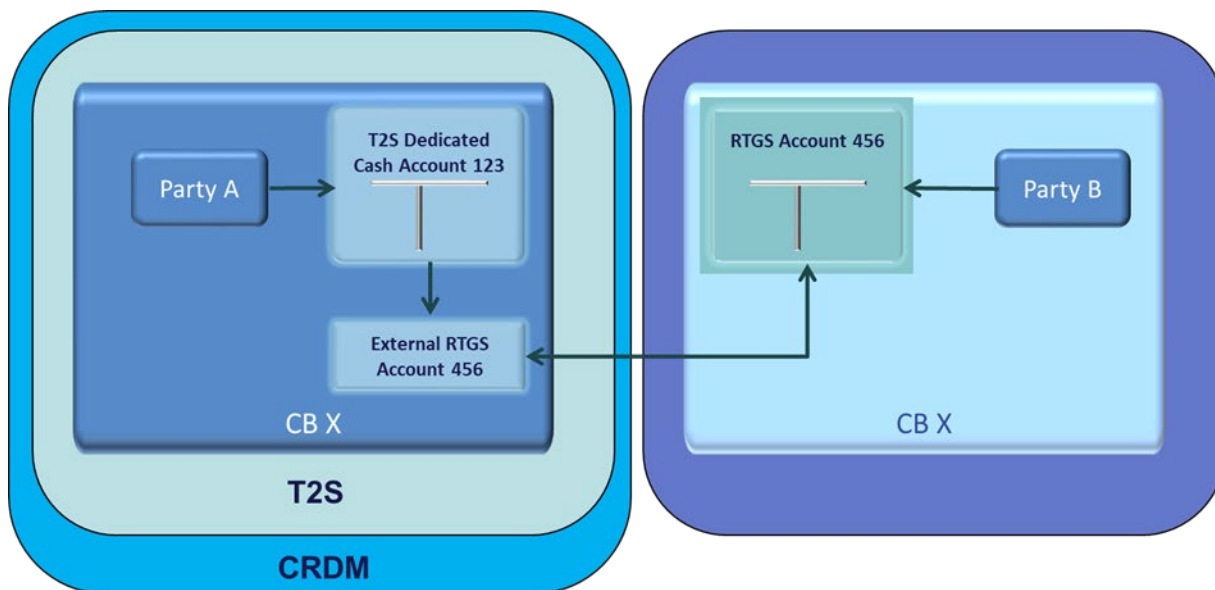
5 EUROSYSTEM UPDATE [Internal review]: page 92 f. (UDFS-chapter 1.2.6.4 Links between cash accounts in T2S and external RTGS accounts); Editorial UDFS Update on graphs and description of transit mechanism

Editorial UDFS Update on graphs and description of transit mechanism

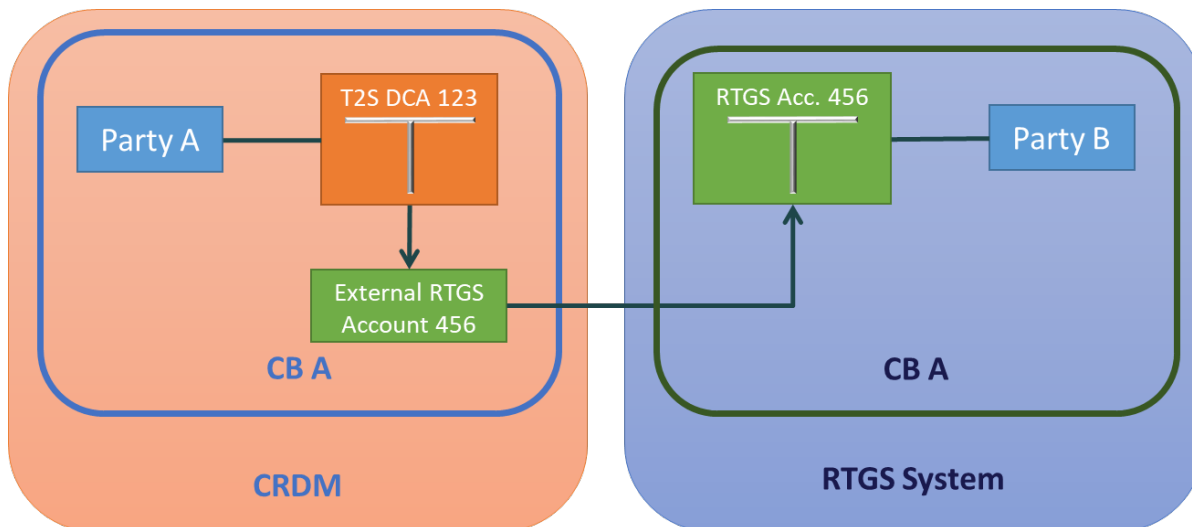
UDFS-chapter 1.2.6.4 Links between cash accounts in T2S and external RTGS accounts, page 92 f.

EXAMPLE 45 - LINKS BETWEEN T2S DEDICATED CASH ACCOUNTS AND RTGS ACCOUNTS

Old:

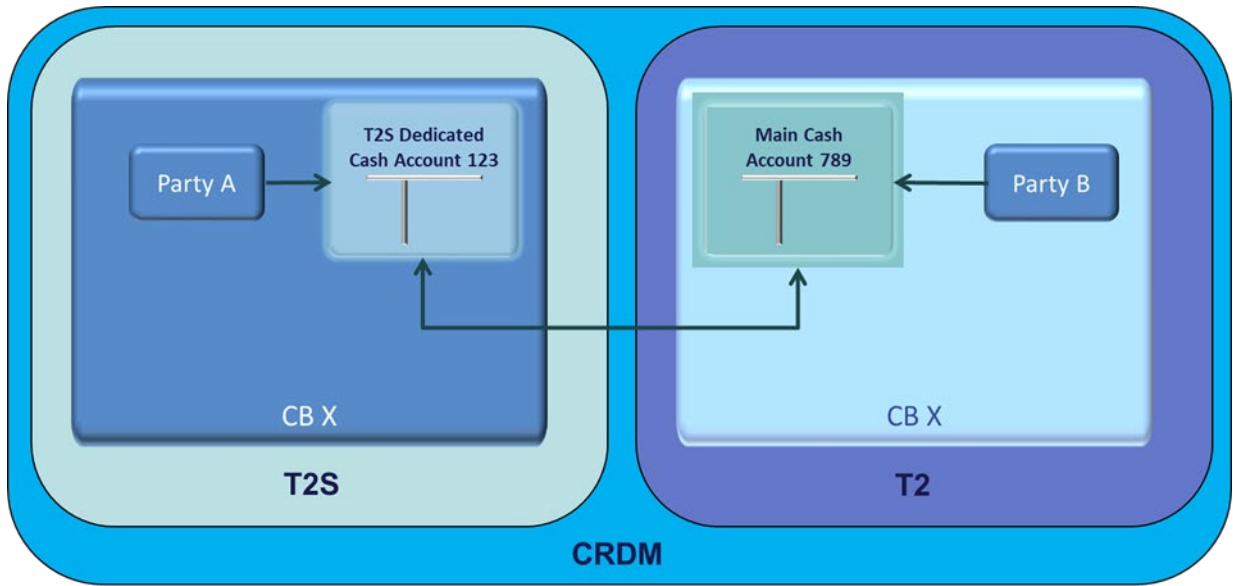


New:



EXAMPLE 46 - LINKS BETWEEN T2S DEDICATED CASH ACCOUNTS AND MAIN CASH ACCOUNTS

Old:



New:

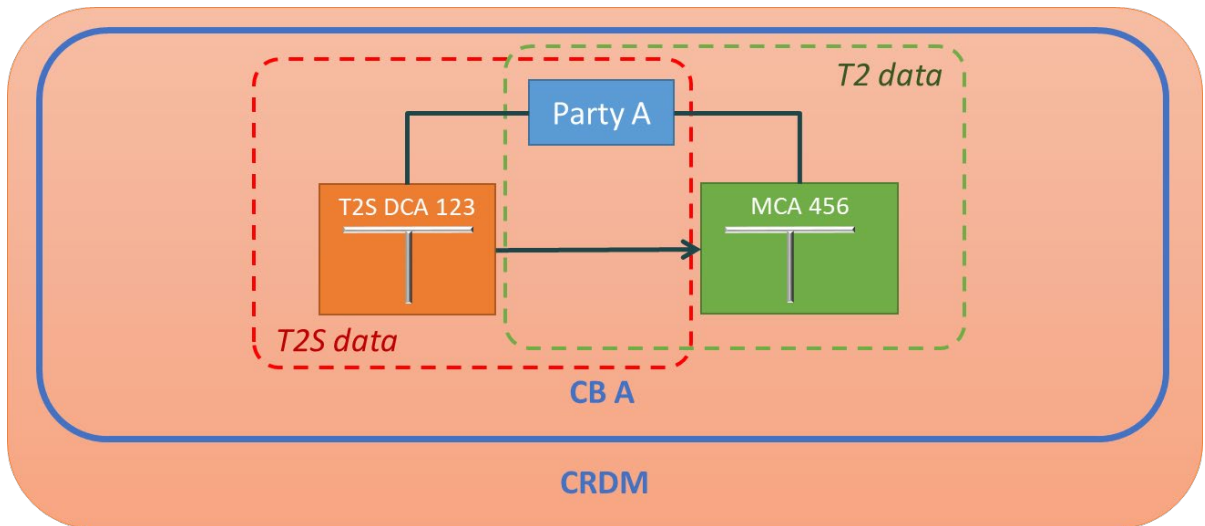
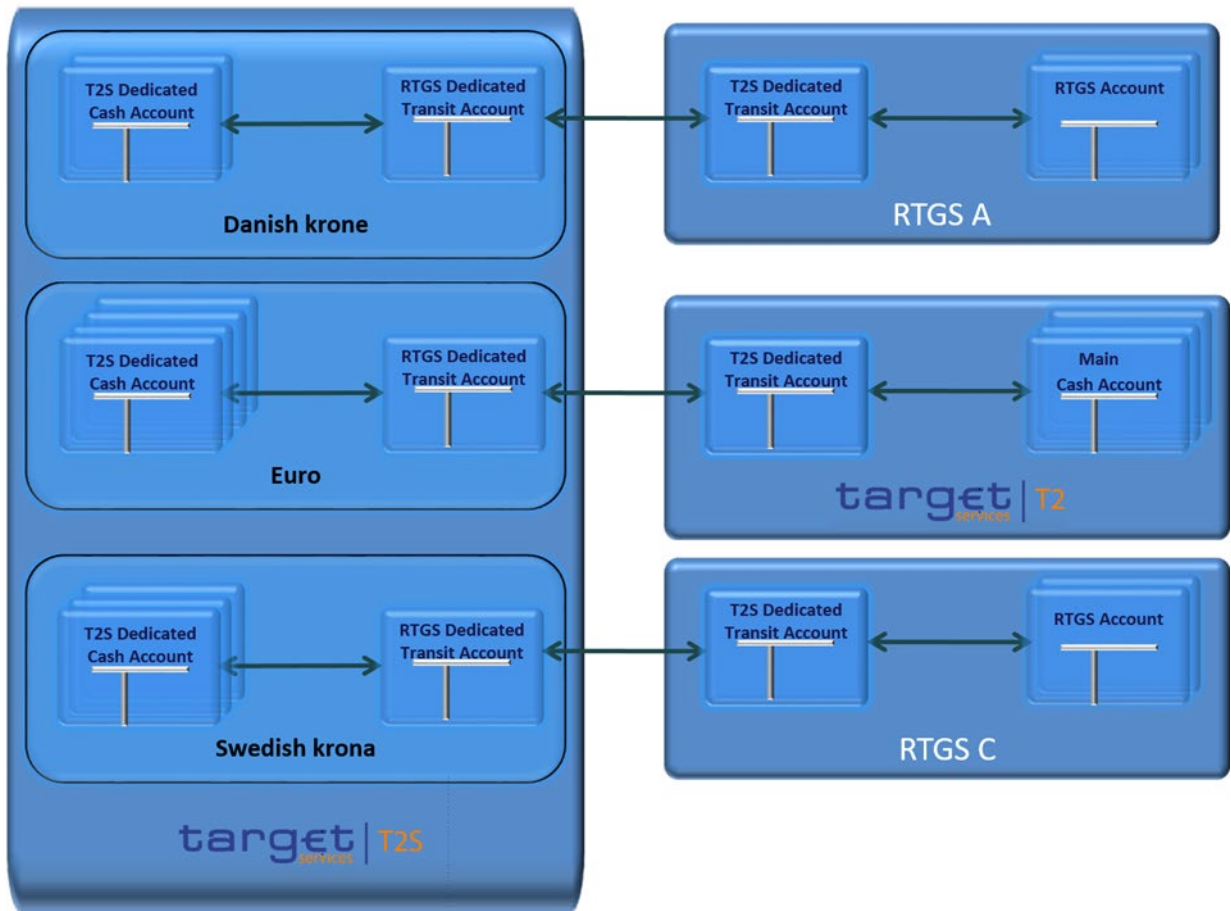
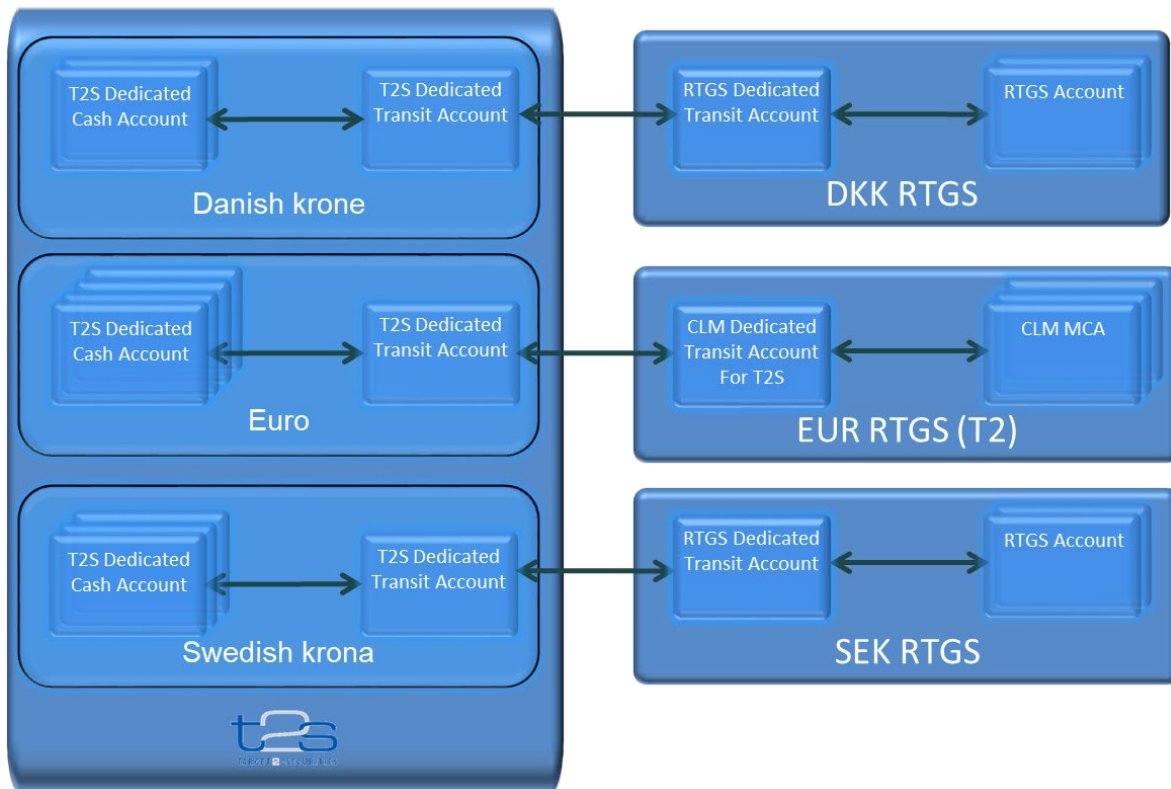


DIAGRAM 10 - CONFIGURATION OF RTGS DEDICATED TRANSIT ACCOUNTS

Old:



New:



This implies that T2S does not move the liquidity to be transferred directly from a given T2S dedicated cash account to its corresponding MCA or RTGS account. On the contrary, the retransfer of liquidity is based on the following three-step process:

- I T2S moves the liquidity to be reimbursed from the given T2S dedicated cash account to the RTGS T2S dedicated transit account denominated in the same currency. The transit account is a T2S account which mirrors the transit account in the RTGS system;
- I An outbound liquidity transfer for cash sweep is initiated from T2S to T2 or other RTGS. The liquidity is transferred from this RTGS dedicated transit account in T2S to the corresponding T2S CLM dedicated transit account for T2S in T2 or to other destination RTGS system;

Finally, the liquidity is moved from the T2S dedicated transit account in T2 or to other destination RTGS system to the relevant MCA or RTGS account.

6 EUROSYSTEM UPDATE [INC000000377527]: page 1160. (UHB-chapter 6.4.2 Privilege Classes for GUI Screens); Observations from Retest of T2S - PBI 220727 INC000000354045

Settlement privilege SII_UREBL - Use ISO Transaction Code REBL (Rebalancing) is not mentioned

UHB-chapter 6.4.2 Privilege Classes for GUI Screens, page 1160

Class of Privileges	Privilege Name	Privilege Short Name
[...]		
Settlement ISO Codes	Use ISO Transaction Code REAL (Realignment)	SII_UREAL
<u>Settlement ISO Codes</u>	<u>Use ISO Transaction Code REBL (Rebalancing)</u>	<u>SII_UREBL</u>
Settlement ISO Codes	Use ISO Transaction Code REDM (Withdrawal)	SII_URED

7 EUROSYSTEM UPDATE [SDD-PBR-0099]: page 331 f. (CRDM UHB-chapter 2.3.4.7 Report Configuration – New/Edit Screen), page 787 (CRDM UHB-chapter 4.3.2.78 Report

Configuration – New/Edit Screen); Uniqueness of Party Links in Report Configuration for T2S

CRDM Business Rules DRCV156 and DRUV156 that shall be introduced to include a check on the uniqueness of Report Configuration Party Links in terms of Opting Party and validity Period.

CRDM UHB chapter 2.3.4.7 Report Configuration – New/Edit Screen, page 331 f.

Party Links	
Opting Parent BIC	<p>Enter or select the parent BIC of the party entitled to receive the report.</p> <p>If the linked Report Name is a TIPS Report, the field is automatically filled with the Parent BIC of the Owner Party and it is not editable.</p> <p>This field is mandatory in create mode.</p> <p>This field is read-only in edit mode while editing the values of an existing item.</p> <p>Reference for error message []]:</p> <ul style="list-style-type: none"> ■ DRCV155 ■ <u>DRCV156</u> ■ DRUV110 ■ DRUV155 ■ <u>DRUV156</u> <p>Required format is: max. 11x characters.</p>
Opting Party BIC	<p>Enter or select the BIC of the party entitled to receive the report.</p> <p>If the linked Report Name is a TIPS Report, the field is automatically filled with the Party BIC of the Owner Party and it is not editable.</p> <p>This field is mandatory in create mode.</p> <p>This field is read-only in edit mode while editing the values of an existing item.</p> <p>Reference for error message []]:</p> <ul style="list-style-type: none"> ■ DRCV136 ■ DRCV155 ■ <u>DRCV156</u> ■ DRUV110 ■ DRUV136 ■ DRUV140 ■ DRUV155 ■ <u>DRUV156</u> <p>Required format is: max. 11x characters.</p>

Submit	<p>This function enables the user to create or edit a Report Configuration according to the information filled in the fields.</p> <p>Reference for error message []:</p> <p>[...]</p> <p>DRCV155</p> <p>DRUV156</p> <p>[...]</p> <p>DRUV155</p> <p>DRUV156</p>
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CRDM UHB chapter 4.3.2.78 Report Configuration – New/Edit Screen, page 787 f.

Reference for error message	Field or Button	Error Text	Description
DRCV156	<ul style="list-style-type: none"> ■ Owner Parent BIC field ■ Owner Party BIC field ■ Submit button 	Report Configuration Party Link already existing for Owner or Cash Account	When performing a Report Configuration creation request for a T2S report, there cannot be more than one Report Configuration Party Link for the same Opting Party with overlapping validity period.
DRUV156	<ul style="list-style-type: none"> ■ Owner Parent BIC field ■ Owner Party BIC field ■ Submit button 	Report Configuration Party Link already existing for Owner or Cash Account	When performing a Report Configuration update request for a T2S report, there cannot be more than one Report Configuration Party Link for the same Opting Party with overlapping validity period.

8 **EUROSYSTEM UPDATE [SDD-PBR-0100]:** page 418. (UDFS-chapter 3.1.3.14 SecurityMaintenanceRequest (reda.007)); page 593. (UDFS-chapter 5.1 Index of Business Rules and Error Codes); page 686 (UDFS-chapter 5.3.3.3.1 Status and error supplementary fields (Securities Subject to cash penalties bulk file format specifications)); page 53. (UHB-chapter 2.2.2.7 Security – New/Edit Screen; page 100. (UHB-chapter 2.2.2.18 Securities Subject to Cash Penalties – Search/List Screen; page 104. (UHB-chapter 2.2.2.19 Securities Subject to Cash Penalties – New/Edit Screen); page 459. (UHB-chapter 4.3.2.46 Security – New/Edit Screen); page 477. (UHB-chapter 4.3.2.50 Securities Subject to Cash Penalties – New/Edit Screen); page 479. (UHB-chapter 4.3.2.51

Securities Subject to Cash Penalties – Search/List Screen); Handling inconsistencies between CFI and Securities Subject to Cash Penalties Liquidity Indicator

Introduction of new business rule in CRDM that prevent modification of the CFI from/to a Shares if there is a related SSTCP with validity extending to the current business date or later. In order to calculate penalties with the new CFI value, a new SSTCP will have to be opened with a later Valid From date. Also existing business rules are updated to avoid changes to past SSTCP that would result in penalty recalculations with incorrect CFI/Liquidity combinations

UDFS-chapter 3.1.3.14 SecurityMaintenanceRequest (reda.007) – List Screen, page 418

Business rules applicable to the schema

MESSAGE ITEM	BUSINESS RULES
SecurityMaintenanceRequest	DSU1001
Document/SctyMntncReq	DXAA002
[...]	[...]
ClassificationFinancialInstrument	DSU1410
/Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/ClssfctnTp/ClssfctnFinInstrm	<u>DSU1420</u>
CountryOfIssue	DSU1400
/Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/Issnc/CtryOfIssue	
[...]	[...]

UDFS-chapter 5.1 Index of Business Rules and Error Codes,

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
...						
<u>DSU1420</u>	<u>When performing a Securities Update request to change the CFI code from a value corresponding to or from a 'Shares' Financial Instrument Type, there cannot be any related Securities Subject to Cash Penalties instance with an inconsistent</u>	<u>reda.007</u>	<u>reda.029</u>		<u>REJT</u>	<u>Invalid CFI-Liquidity Indicator combination</u>

	<u>Liquidity indicator and Valid To date later than the one preceding the current business date.</u>					
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UDFS-chapter 5.3.3.3.1 Status and error supplementary fields (Securities Subject to cash penalties bulk file format specifications), page 686

Flat file column	Field	Possible values	Description	Rules
...				
9	Error description	[...]	[...]	
		<u>Invalid CFI-Liquidity Indicator combination</u>	<u>Securities Subject to Cash Penalties cannot be updated in any way if the Liquidity Indicator is present with CFI Code not equivalent to a 'Shares' Financial Instrument Type, or if the Liquidity Indicator is not present with CFI Code equivalent to a 'Shares' Financial Instrument Type.</u>	

UHB-chapter 2.2.2.7 Security – New/Edit Screen, page 53

Fields description

CFI Code	Enter the CFI code associated to the selected securities. This field is mandatory. Required format is: 6x characters. References for error messages: <ul style="list-style-type: none"> - DSC1700 - DSU1410 - <u>DSU1420</u>
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Buttons

Submit	[...] References for error messages: <ul style="list-style-type: none"> - [...] - <u>DSU1420</u> - [...]
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UHB-chapter 2.2.2.18 Securities Subject to Cash Penalties – Search/List Screen, page 100

Buttons

Restore	[...]
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	References for error messages: <ul style="list-style-type: none"> - [...] - <u>DSD6006</u> - [...]
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UHB-chapter 2.2.2.19 Securities Subject to Cash Penalties – New/Edit Screen, page 104

Buttons

Submit	[...] References for error messages: <ul style="list-style-type: none"> - [...] - <u>DSU6007</u> - [...]
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UHB-chapter 4.3.2.46 Security – New/Edit Screen, page 459

Reference for error message	Field or Button	Error Text	Description
...			
<u>DSU1420</u>	<ul style="list-style-type: none"> - <u>CFI Code field</u> - <u>Submit button</u> 	<u>Invalid CFI-Liquidity Indicator combination</u>	<u>When performing a Securities Update request to change the CFI code from a value corresponding to or from a 'Shares' Financial Instrument Type, there cannot be any related Securities Subject to Cash Penalties instance with an inconsistent Liquidity indicator and Valid To date later than the one preceding the current business date.</u>

UHB-chapter 4.3.2.50 Securities Subject to Cash Penalties – New/Edit Screen, page 477

Reference for error message	Field or Button	Error Text	Description
...			
<u>DSU6007</u>	<ul style="list-style-type: none"> - <u>Submit button</u> 	<u>Invalid CFI-Liquidity Indicator combination</u>	<u>Securities Subject to Cash Penalties cannot be updated in any way if the Liquidity Indicator is present with CFI Code not equivalent to a 'Shares' Financial Instrument Type, or if the Liquidity Indicator is not present with CFI Code equivalent to a 'Shares' Financial Instrument Type.</u>

UHB-chapter 4.3.2.51 Securities Subject to Cash Penalties – Search/List Screen, page 479

Reference for error message	Field or Button	Error Text	Description
...			
<u>DSD6006</u>	- <u>Restore button</u>	<u>Invalid CFI-Liquidity Indicator combination</u>	<u>When performing a Securities Subject to Cash Penalties restore request for a future instance, the Liquidity attribute can only be present (and is mandatory) for Shares, as defined in the ISIN's CFI code.</u>

Message documentation on MyStandards reda.007

Editorial amendments of the reda.007 UGs in order to add the BR DSU1420 to the annotation of the CFI field.

9 EUROSYSTEM UPDATE [SDD-PBR-0101, PBI-229523]: page 1067 ff. (UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers); INX09 introduce End-to-End Reference

In the predefined DWH T2S report INX09 currently two references are reported: The Liquidity transfer instructor reference and the referred reference. The first is not filled in case of T2S generated LTO and the latter is only filled in case an LTO is linked to a settlement instruction which is not the case in most instances. This leads to the problem, that for many LTOs no reference is provided at all which makes it difficult for customers to allocate such LTOs to transactions in their books

UHB-chapter 5.5.3.9 INX09 – Multi-criteria search of a set of liquidity transfers, page 1067 ff.

Field description

INX09– Multi-criteria search of a set of liquidity transfers – List Screen	
Number of liquidity transfers	Count of the number of settlement instructions resulting from the filter screen.
(For each liquidity transfer matching the selection criteria, one line will be displayed)	
Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
Referred reference <u>End-to-End ID</u>	Shows the referred reference of a settlement instruction to which the liquidity transfer is linked. Shows the <u>End-to-End ID</u> provided by the originator of the liquidity transfer order.

10 EUROSYSTEM UPDATE [SDD-PBR-0102, PBI-229848]: page 373 (CRDM UDFS-chapter 3.1.2.2.1 Overview and scope of the message), page 389 (CRDM UDFS-chapter 3.1.3.2.1 Overview and scope of the message), page 432 (CRDM UDFS-chapter 3.1.3.18.1 Overview and scope of the message), page 450 (CRDM UDFS-chapter 3.1.3.23.1 Overview and scope of the message), page 103 ff. (CRDM UHB Book 1-chapter 2.3.1.2 Party – Details Screen), page 109 ff. (CRDM UHB Book 1-chapter 2.3.1.3 Party – New/Edit Screen), page 157 ff. (CRDM UHB Book 1-chapter 2.3.2.2 Cash Account – Details Screen), page 164 ff. (CRDM UHB Book 1-chapter 2.3.2.3 Cash Account – New/Edit Screen), page 48 (CRDM UHB Book 2-chapter 2.2.2.6 Security - Details Screen), page 53 (CRDM UHB Book 2-chapter 2.2.2.7 Security – New/Edit Screen), page 128 (CRDM UHB Book 2-chapter 2.2.3.4 Securities Account - Details Screen), page 133 (CRDM UHB Book 2-chapter 2.2.3.5 Securities Account – New/Edit Screen), page 175 (CRDM UHB Book 2-chapter 2.2.4.5 External RTGS Account - Details Screen), page 178 (CRDM UHB Book 2-chapter 2.2.4.6 External RTGS Account – New/Edit Screen), Message documentation on MyStandards for acmt.026, reda.017, reda.012, reda.021; Clarification of A2A and U2A functionalities related to the reporting of restrictions for Static Data Objects

With PBI000000223988 and PBI000000224718 a software fix was introduced in order to realign A2A behaviour with GUI. The former, indeed, reported all restrictions applied to certain CRDM objects, while the latter reported only those which were active and valid (i.e., restrictions with an expired validity period were not displayed anymore, while those with a present or future validity period were displayed). This behaviour was the one originally intended for CRDM. Therefore, no SDD update was deemed to be necessary.

After a thorough analysis conducted in INC000000366525, in order to avoid misunderstanding and in order to clarify the current software behaviour some SDD will report a note which will specify, for each CRDM which foresees “Restriction” minor, that only active restrictions, with a present or future validity period, will be reported.

CRDM UDFS-chapter 3.1.2.2.1 Overview and scope of the message, page 373

This chapter illustrates the AccountListReport message.

The AccountListReport is sent by CRDM to an authorised actor to provide the requested Cash Account information, in the following message usages:

- Cash Account Reference Data Query Response;
- Cash Account List Query Response.

The section reporting information related to Restrictions only displays those which are active and have a present or future validity period.

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

CRDM UDFS-chapter 3.1.3.2.1 Overview and scope of the message, page 389

This chapter illustrates the PartyReport message.

The PartyReport is sent by CRDM to an authorised actor to provide the requested Party information.

This message is sent by CRDM in the following message usages:

- Party Reference Data Response;
- Party List Response;
- Restricted Party Response.

The section reporting information related to Restrictions only displays those which are active and have a present or future validity period.

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

The PartyReport is sent in response to the PartyQuery(reda.015) message.

CRDM UDFS-chapter 3.1.3.18.1 Overview and scope of the message, page 432

This chapter illustrates the SecurityReport message.

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

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages. This message is sent by CRDM in the following message usages:

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

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

The section reporting information related to Restrictions only displays those which are active and have a present or future validity period.

The SecurityReport is sent in response to a reda.010.001.01 message.

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

CRDM UDFS-chapter 3.1.3.23.1 Overview and scope of the message, page 450

This chapter illustrates the SecuritiesAccountReport message.

The SecuritiesAccountReport is sent by CRDM to all directly connected CRDM Actors and is sent to provide with requested securities account information.

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages.

This message is sent by CRDM in the following message usages:

- Securities Account Reference Data response;
- Securities Account List response.

The section reporting information related to Restrictions only displays those which are active and have a present or future validity period.

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

The SecuritiesAccountReport is sent in response to the reda.019 message.

CRDM UHB Book 1-chapter 2.3.1.2 Party – Details Screen, page 103 ff.

Party Restriction List	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Current status (TIPS)	This field is visible only if the party is relevant for TIPS. It represents the blocking/unblocking status as present in TIPS for the party.
Restriction	Shows the restriction type for the party. Reference for error message []: DPD1024

Party Restriction List	
Valid From	Shows the starting validity date and time for the restriction. Reference for error message []: DPD1208
Valid To	Shows the ending validity date and time for the restriction.

CRDM UHB Book 1-chapter 2.3.1.3 Party – New/Edit Screen, page 109 ff.

Party Restriction List	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Current status (TIPS)	This field is visible only if the party is relevant for TIPS and only in edit mode. It represents the blocking/unblocking status as present in TIPS for the party. Possible values are: Unblocked; Blocked for debiting; Blocked for crediting; Blocked for crediting/debiting. When the CRDM and TIPS blocking status are different, any existing TPCR, TPBD, TPBO restriction cannot be added (the item does not appear in the list of possible restrictions) or updated/deleted (their buttons are not active).
Restriction	Enter or select a restriction type from the suggested items in the drop-down menu. If Valid From is entered, this field is mandatory.
[...]	

CRDM UHB Book 1-chapter 2.3.2.2 Cash Account– Details Screen, page 157ff.

Cash Account Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Current status (TIPS)	This field is visible only if the account is a TIPS Account or a TIPS Credit Memorandum Balance. It represents the blocking/unblocking status as present in TIPS for the account.

Cash Account Restrictions	
Restriction	Shows the type of the restriction related to the cash account.
Valid From	Shows the valid from of the cash account restriction.
Valid To	Shows the valid to of the cash account restriction.

CRDM UHB Book 1-chapter 2.3.2.3 Cash Account– New/Edit Screen, page 164 ff.

Restrictions	
<p><u>This section reports only active restrictions with a present or future validity period.</u></p>	
Current status (TIPS)	<p>This field is visible only if the account is a TIPS Account or a TIPS Credit Memorandum Balance and only in edit mode. The field is read-only. It represents the blocking/unblocking status as present in TIPS for the account.</p> <p>Possible values are:</p> <ul style="list-style-type: none"> Unblocked; Blocked for debiting; Blocked for crediting; Blocked for crediting/debiting. <p>When the CRDM and TIPS blocking status are different, any existing TACR, TADE, TABO restriction cannot be added (the item does not appear in the list of possible restrictions) or updated/deleted (their buttons are not active).</p>
Restrictions	<p>Enter or select the restriction type from the suggested items in the drop-down menu.</p> <p>Reference for error message []:</p> <ul style="list-style-type: none"> DCU1300 <p>This field is also available as a show field for existing records. Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are two possible cases when this error message is shown:</p> <ul style="list-style-type: none"> New entry in sub-table with a duplicate key When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered
[...]	

CRDM UHB Book 2-chapter 2.2.2.6 Security– Details Screen, page 48

Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Shows the type of restriction related to the security. Reference for error message []: DSD1024
Valid From	Shows the date and time from which the security is restricted from settlement.
Valid to	Shows the date and time until which the security is restricted from settlement.

CRDM UHB Book 2-chapter 2.2.2.7 Security– New/Edit Screen, page 53

Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Enter or select the type of restriction applying to the security. Duplicate Restriction Type-Valid From combinations are not allowed. References for error messages []: DSC1024 DSC1040 DSC1301 DSU1024 DSU1040 DSU1041 DSU1042 DSU1300
[...]	

CRDM UHB Book 2-chapter 2.2.3.4 Securities Account– Details Screen, page 128

Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Shows the type of restriction related to the Securities Account. Reference for error message []: <ul style="list-style-type: none"> DAD1021 DAD1024
Valid From	Shows the date and time from which the restriction is valid. Reference for error message []: <ul style="list-style-type: none"> DAD1208
Valid to	Shows the date and time until which the restriction is valid. Reference for error message []: <ul style="list-style-type: none"> DAD1208

CRDM UHB Book 2-chapter 2.2.3.5 Securities Account– New/Edit Screen, page 133

Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Enter or select the type of restriction applying to the Securities Account. Duplicate Restriction Type-Valid From combinations are not allowed. References for error messages []: <ul style="list-style-type: none"> DAC1024 DAC1025 DAU1024 DAU1025 DAU1241 DAU1305
[...]	

CRDM UHB Book 2-chapter 2.2.4.5 External RTGS Account– Details Screen, page 175

External RTGS Account Restrictions	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Shows the relevant Restriction Type. References for error messages []: DCD3024
Valid from	Shows the date and time from which the restriction is valid.
Valid to	Shows the date and time until which the restriction is valid.

CRDM UHB Book 2-chapter 2.2.4.6 External RTGS Account– New/Edit Screen, page 178

External RTGS Account Restriction	
<u>This section reports only active restrictions with a present or future validity period.</u>	
Restriction Type	Select the restriction type of the external RTGS account from the drop-down menu. This field is mandatory. This field is read-only in edit mode. References for error messages []: DCC3024 DCC3300 DCU3024 DCU3217 DCU3300
[...]	

[Message documentation on MyStandards acmt.026](#)

New Annotation to /Document/AcctListRpt/RptOrErr/AcctRpt/Acct/Rstrctn:

[CRDM Notes](#)

CRDM – Use : Only active restrictions ,with a present or future validity period, are reported.

[Message documentation on MyStandards reda.017](#)

New Annotation to /Document/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/SysPty/Rstrctn:

[CRDM Notes](#)

CRDM – Use : Only active restrictions ,with a present or future validity period, are reported.

Message documentation on MyStandards reda.012

New Annotation to /Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/Rstrctn:

CRDM Notes

CRDM – Use : Only active restrictions ,with a present or future validity period, are reported.

Message documentation on MyStandards reda.021

New Annotation to /Document/SctiesAcctRpt/RptOrErr/SctiesAcctRpt/SctiesAcctOrErr/SctiesAcct/Rstrctn:

CRDM Notes

CRDM – Use : Only active restrictions ,with a present or future validity period, are reported.

11 EUROSYSTEM UPDATE [INC000000382347]: page 232. (CRDM UHB Book 1- chapter 2.3.3.4 Certificate Distinguished Names – Search List Screen); Question for DN scope visible in our CRDM GUI

Customer reported that the Certificate Distinguished Names – Search List Screen showed also objects that are not created by the customer’s community, thus deviating from the general CRDM behaviour. Although this peculiar visibility has always behaved in the same manner since the release of T2S, a clarification was added via T2 CR-107 and inserted into CRDM UHB for T2 version 3.0. However, the same sentence was not reported into T2S UHB before the Split Book approach. This section must be intended as a clarification of such behaviour and sentence although the same sentence is already present in CRDM UHB R2023.NOV.

CRDM UHB Book 1-chapter 2.3.3.4 Certificate Distinguished Names – Search List Screen, page 232

Context of Usage

This screen enables the user to display a list of Certificate Distinguished Names matching the entered criteria.

This screen gives also the possibility to update, delete and restore a selected Certificate Distinguished Name (only active items can be deleted or updated; only deleted items can be restored) and to show Revisions and Audit trail of a selected one.

Finally, it is possible to create a new Certificate Distinguished Name.

The Certificate Distinguished Names are visible to all the users with no datascope restriction.

12 EUROSYSTEM UPDATE [INC000000394303]: page 656. (CRDM UHB Book 1- chapter 4.2.2.118 User Access Rights – List Screen); page 656. (CRDM UHB Book 1- chapter 4.2.2.119 User Access Rights – Search Screen); amendment of Privilege name in UHB

Privilege ARQ_AccessRightsQuery was wrongly reported in UHB as SDQ_AccessRightsQuery

CRDM UHB Book 1-chapter 4.2.2.118 User Access Rights – List Screen, page 656

Privilege	Privilege Code	Screen Criteria
Access Rights query	SDQ ARQ_AccessRightsQuery	n/a

CRDM UHB Book 1-chapter 4.2.2.119 User Access Rights – Search Screen, page 656

Privilege	Privilege Code	Screen Criteria
Access Rights query	SDQARQ _AccessRightsQuery	Search Button

13 EUROSYSTEM UPDATE [INC000000390959]: Message documentation on MyStandards for camt.053 , BkToCstmrStmt / Stmt / Ntry / BkTxCd / Prtry / Cd

Editorial update of T2S Use to include missing codes

Message documentation on MyStandards camt.053

Annotations

Notes

- **T2S-Use:** SETT = settlement instruction in T2S; LIQT = liquidity transfer in T2S; BOLE = Borrowing and Lending Activity; COLL = Collateral Activity; CORP = Corporate Action Activity; CLAI = Market Claim

14 EUROSYSTEM UPDATE [[Internal review]: page 862 f. (UHB chapter 5.2.1 Overview); page 1053 (UHB chapter 5.5.3.7 INX07 – Multi-criteria search of a set of amendment instructions); T2S DWH UHB screens and wording updates

Editorial update of parties and access rights for T2S DWH usage

UHB-chapter 5.5.1 Overview, page 862 f.

The DWH consolidates the content of the sources into a single database for reporting purposes and offers pre-defined reports to the users of the following T2S parties:

- | Central Banks (CB),
- | Central Securities Depositories (CSD)
- | ~~External CSDs (eCSD),~~
- | ~~Payment Banks (PB).~~

The precondition for a user to obtain access to the DWH is a setup in CRDM by the respective party. Access to the DWH depends on the user's profile, which ensures that the user is allowed to perform the requested action(s). There are two user profiles reflected as privileges in CRDM:

- | Normal user profile: will be available for ~~all party types~~ CB/CSD users only.

UHB-chapter 5.5.3.7 INX07 – Multi-criteria search of a set of amendment instructions, page 1053

This report shows a list of details for selected amendment instructions (AI), which it performs on two levels. In the first level, the report produces a list of AIs corresponding to user-supplied filter criteria. In the second level, the user may select one AI from the list and the detailed report provides a full list of attributes for the selected AI

The attributes shown in the detailed report output provide business details related to the selected AI.

This report can be used by CB and CSD users.

The changes can be also be found in CR-699 Annex 2.

15 EUROSYSYSTEM UPDATE [Split book approach]: whole UDFS and UHB

Removal of BDM and BILL relevant content due to the split book approach.

The changes resulting from the split book approach are listed in the excel spreadsheet in annex B.

16 Clarification Note- ICN-0017-T2-88- Participant Invoices in DKK

Impact clarification note related to T2-0088 and the impact in CoCo (CRDM).

In the T2-T2S Consolidation (CSLD) project there are foreseen a few Change Requests related to the onboarding onto T2 of the Danmarks Nationalbank (DKCB) and of the Danish community. Among those Change Requests, CSLD CR-0088 envisions the use of the Billing common component (BILL) for the Danmarks Nationalbank.

The configuration required for DKCB is to register two different System Entities in CRDM defined in two different currencies, the first one in Euro (EUR), the second one in Danish Krone (DKK). The process of invoice generation for DKK (and in general for a non-EUR System Entity) will follow the steps below:

1. The consumption and invoice data for the System entity and Participant invoice (billable items, quantities, corrections etc.) are computed as the standard BILL process;
2. The System Entity invoice (i.e. the invoice for the Central Bank) will be computed in EUR;
3. For Participant invoices (i.e. the invoices of parties under the data scope of the National Central Bank) the latest available Euro foreign Exchange rate in CRDM for the relevant currency is retrieved;
4. The Participant invoices (PDF and camt.077) will be generated in the non-EUR currency applying the exchange rate to the already computed invoiced data in EUR;
5. if properly configured, the Direct Debit will be sent to CLM using the non-euro currency total invoice amount present in the Participant Invoice.

According to these above steps, no change is foreseen on BILL side from CSLD CR-0088 for System Entity invoices, both in EUR and non-EUR currencies, and for EUR Participant invoices, while an impact on the invoice calculation for non-EUR Participant invoices is foreseen.

For this reason, since in T2S is it not allowed to issue Participant invoices for CSD Participants, the changes stemming from CSLD CR-0088 have no impact on CSD side.

T2S users are invited to take note of the changes listed above.

Changes to BILL will be released according to the T2.2024.JUN / T2S.2024.JUN schedule within Package 1, i.e. deployment in EAC is planned on 2 February 2024, UTEST is planned to take place on 12 April 2024 and delivery to PROD is planned on 8 June 2024.

SDD editorial changes to BILL UDFS within the detailed assessment of T2-0088.

BILL UDFS

1.5.8. Invoice creation

[...]

The invoice creation process foresees that:

- each calculated invoice is enriched with header information (e.g. a unique invoice number – unique and sequential for Service and Country-, the information on sender and receiver, the relevant billing period);

- BILL assigns the invoice a due date on the basis of the invoice creation date, the T2 calendar and due date offsets (System Entity and Participant) specified as a number of business days and defined in CRDM;
- in case the invoice is issued to participants of a CB with a non-EUR currency, BILL translates on the fly all amounts and prices in the destination currency;
- the calculated invoices are stored as PDF document.

1.5.8.1 Invoice template

Within the PDF invoice, the reported amounts for each service item are rounded to the second decimal digit. However, the total amount of the invoice is based on the unrounded figures of the underlying service items and therefore the sum of the underlying service items (rounded to two decimal digits) may not match with the total amount of the invoice (rounded to two decimal digits).

Whenever reported in the pdf, the currency symbol is the EUR (€) except for the invoices of non-EUR CB participants with translated prices and amounts where the currency symbol is set according to currency configured for the CB.

1.5.9. Invoice sending

[...]

BILL generates the invoices of the CB participants. Furthermore, CBs are allowed to opt for the direct invoicing to their Participants: in this case, all invoices charged by CBs to their CB participants are sent out directly to each Participant. Each CB can then download the invoices related to their participants in the BILL GUI.

For participants of a CB with a non-EUR currency BILL generates both PDF and BillingReport camt.077 INVC with all amounts and prices in the destination currency translated on the fly from the original amount in EUR.

1.5.10. Direct Debiting

Central Banks can configure the automatic sending of Direct Debit (DD) for the charging of the invoices sent to their Participants for each service.

Billing creates DD orders on the invoice due date and submits them to CLM, to debit the participant predefined account for debits and credit the predefined account for credits, as configured in CRDM.

For CB Participants of a non-EUR currency CB, the Direct Debit message (pacs.010) created by BILL for each Participant under the CB scope has the following features:

- The Interbank Settlement Amount currency has currency attribute equal to the non-EUR currency and value equal to the amount to be charged translated on the fly in the destination currency from EUR
- Settlement date is equal to the calculated due date. If the due date is a closing date for the non-EUR currency calendar, the settlement date is set to the earliest following business date in which the non-EUR currency is opened for the settlement of Direct Debit in CLM (The due date in the invoice still remains the one related to the EUR calendar)

Direct Debit for non-EUR currencies will always be sent by BILL to CLM, meaning that it is not possible to send a Direct Debit to any other RTGS.

Outcome/Decisions:

*CRG on 19 December 2023: the CRG agreed to authorise and approve the T2S Steering Level. This resolution is currently delegated from the Steering Level to the T2S CRG.

*CRG on 16 April 2024: the CRG agreed to extend the scope of T2S-0819 to include element '*16-Clarification Note- ICN-0017-T2-88- Participant Invoices in DKK*'

Documentation to be updated:

UDFS and UHB (for R2024.JUN)

Preliminary assessment:

Not applicable (Editorial CR)

Detailed assessment:

Not applicable (Editorial CR)