T2S CHANGE REQUEST FORM

General Information (Origin of Request)
☐ User Requirements (URD) or GUI Business Functionality Document (BFD)   ☒ Other User Functional or Technical Documentation (SYS)

Request raised by: 4CB	**Institute:** 4CB	**Date raised:** 24/06/2024
Request title: Multiplex Editorial Change Request (for R2024.NOV)		**Request ref. no:** T2S 0833 SYS
Request type: Common	**Classification:** Maintenance	**Urgency:** Normal
1. Legal/business importance parameter[1]: 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:** Allocated to a release

Description of requested change:

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

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Reason for change and expected benefits/business motivation:

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

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

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[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.

Proposed wording for the change request:

1 EUROSYSTEM UPDATE [INC-390194]: page 30 (UHB-chapter 1.2.1); page 62 (ESMIG UDFS- 2.7.2.2.4 chapter Additional requirements); page 62 (ESMIG UDFS- 2.7.3.3.2 chapter Post Installation checks –BUSINESS USER / IT ADMIN); Use of "SIA" vs "Nexi" in TARGET documentation

The network service provider SIA has changed its name to Nexi. In the TARGET Services documentation, the name "SIA" or "SIA COLT" will be replaced with "Nexi".

Use of "SIA" vs "Nexi" in TARGET documentation

UHB-chapter 1.2.1 Setup and Login procedures, page 30

[..]

Authentication   Authentication takes place on the login screen provided by the network provider (SWIFT or ~~SIA COLT~~ Nexi). On this login screen you are requested to authenticate yourself via the certificate used together with your password. Both pieces of information (choosing a certificate and typing in a password) are only required once at the beginning of every session and the authentication remains active for the entire session.

[…]

ESMIG UDFS-chapter 2.7.2.2.4 Additional requirements, page 62

[…]

SIA-NEXI TST   esmig-tst-dss.u2a.sianet.sia.eu

SIA-NEXI CRT   esmig-cert-dss.u2a.sianet.sia.eu

SIA-NEXI PRD   esmig-dss.u2a.sianet.sia.eu

SWIFT TST   esmig-tst-dss.emip.swiftnet.sipn.swift.com

SWIFT CRT   esmig-cert-dss.emip.swiftnet.sipn.swift.com

SWIFT PRD   esmig-dss.emip.swiftnet.sipn.swift.com

ESMIG UDFS-chapter 2.7.3.3.324 Post Installation checks –BUSINESS USER / IT ADMIN, page 78

[…]

CERT stage URLs:

SWIFT: https://esmig-cert-dss.emip.swiftnet.sipn.swift.com/adss/gosign/applet/lib/adss_gosign.js

SIA-NEXI: https://esmig-cert-dss.u2a.sianet.sia.eu/adss/gosign/applet/lib/adss_gosign.js

PROD stage URLs:

SWIFT: https://esmig-cert-dss.emip.swiftnet.sipn.swift.com/adss/gosign/applet/lib/adss_gosign.js
SIA-NEXI: https://esmig-dss.u2a.sianet.sia.eu/adss/gosign/applet/lib/adss_gosign.js

2   EUROSYSTEM UPDATE [INC-398651]: Business Rules Excel List; Deletion of business rules IIMP058, IIMP059, IIMP060 and IIMP061

Business rules IIMP058, IIMP059, IIMP060, IIMP061 not triggered during cash account creation

~~IIMP0 58~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.0 19~~	~~Identification Document/AcctClsgReq/Refs/PrcId/Id~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP0 58~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.0 07~~	~~Identification Document/AcctOpngReq/Refs/PrcId/Id~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP0 58~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.0 15~~	~~Identification Document/AcctExcldMndtMntncReq/Refs/PrcId/Id~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP0 58~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.0 25~~	~~Identification Document/AcctQryList/Refs/PrcId/Id~~	~~acmt.0 26~~	-	-		~~RE JT~~		~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP0 59~~	~~Content for element 'CreDtTm' must match 'MsgId/CreD tTm'~~	~~acmt.0 19~~	~~CreationDateTime Document/AcctClsgReq/Refs/PrcId/CreDtTm~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'CreDtTm' does not match 'MsgId/CreD tTm'~~
~~IIMP0 59~~	~~Content for element 'CreDtTm' must match 'MsgId/CreD tTm'~~	~~acmt.0 07~~	~~Identification Document/AcctOpngReq/Refs/PrcId/CreDtTm~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'CreDtTm' does not match 'MsgId/CreD tTm'~~
~~IIMP0 59~~	~~Content for element 'CreDtTm' must match 'MsgId/CreD tTm'~~	~~acmt.0 15~~	~~CreationDateTime Document/AcctExcldMndtMntncReq/Refs/PrcId/CreDtTm~~	~~acmt.0 11~~	-	-	-	-		~~Content for element 'CreDtTm' does not match 'MsgId/CreD tTm'~~
~~IIMP0 59~~	~~Content for element 'CreDtTm' must match 'MsgId/CreD tTm'~~	~~acmt.0 25~~	~~CreationDateTime Document/AcctQryList/Refs/PrcId/CreDtTm~~	~~acmt.0 26~~	-	-		~~RE JT~~		~~Content for element 'CreDtTm' does not match 'MsgId/CreD tTm'~~

IIMP0 60	Content for element 'Org/FullLgl Nm' must match 'OrgId/BIC'	acmt.0 07	FullLegalName Document/AcctOpngReq/Org/FullLglNm	acmt.0 11	-	-	-	-	Content for element 'Org/FullLgl Nm' does not match 'OrgId/BIC'
IIMP0 60	Content for element 'Org/FullLgl Nm' must match 'OrgId/BIC'	acmt.0 25	FullLegalName Document/AcctQryList/Org/FullLglNm	acmt.0 26	-	-		RE JT	Content for element 'Org/FullLgl Nm' does not match 'OrgId/BIC'
IIMP0 60	Content for element 'Org/FullLgl Nm' must match 'OrgId/BIC'	acmt.0 15	FullLegalName Document/AcctExcldMndtMntncReq/Org/FullL glNm/FullLglNm	acmt.0 11	-	-	-	-	Content for element 'Org/FullLgl Nm' does not match 'OrgId/BIC'
IIMP0 61	Content for element 'Org/CtryOf Opr' must match 5th and 6th chars of element 'OrgId/BIC'	acmt.0 07	CountryOfOperation Document/AcctOpngReq/Org/CtryOfOpr	acmt.0 11	-	-	-	-	Content for element 'Org/CtryOf Opr' does not match 5th and 6th chars of element 'OrgId/BIC'
IIMP0 61	Content for element 'Org/CtryOf Opr' must match 5th and 6th chars of element 'OrgId/BIC'	acmt.0 15	CountryOfOperation Document/AcctExcldMndtMntncReq/Org/Ctry OfOpr	acmt.0 11	-	-	-	-	Content for element 'Org/CtryOf Opr' does not match 5th and 6th chars of element 'OrgId/BIC'
IIMP0 61	Content for element 'Org/CtryOf Opr' must match 5th and 6th chars of element 'OrgId/BIC'	acmt.0 25	CountryOfOperation Document/AcctQryList/Org/CtryOfOpr	acmt.0 26	-	-		RE JT	Content for element 'Org/CtryOf Opr' does not match 5th and 6th chars of element 'OrgId/BIC'

3   EUROSYSTEM UPDATE [CRG-PBR-031]: page 166 (UHB-chapter 2.2.2.14);
Adding of footnotes regarding OMG decision to cancel PBI229221 & PBI229278

> Editorial Update - On the T2S Maintenance Securities Instructions List screen, the line counter can state a higher number than provided actual lines. The analysis resulted that it is not possible to fix the problem without performance degradations. The UHB will be update to explain the different behavior.

UHB-chapter 2.2.2.14 Maintenance Securities Instructions - Search/List Screen, page 166

Field Description

Maintenance Securities Instructions – List Criteria[2]	
Actor Reference	Shows the identification assigned by the T2S Actor.
Maintenance Instruction Type	Shows the type of the maintenance instruction from the possible values: ❙ Amendment instruction ❙ Cancellation instruction Hold/release instruction
Referenced Instruction Type	Shows the type of the referenced instruction from possible values: ❙ Settlement instruction ❙ Intra-position movement
Instructing Party BIC	❙ Shows the BIC of the instructing party of the referenced instruction.

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[2] The line counter can state a higher number than the provided actual lines (i.e. query results) because the "orphan" registers are only removed from the query results and not from counter.

Orphan results are resulting from:

-Maintenance instructions sent in a moment in which its underlying instruction was already in a final status (and hence the maintenance could no longer be executed). These maintenance instructions are purged after 90 days and would be shown in the query results until then.

-Maintenance instructions in status AWAP, whose underlying settlement instruction is in its final status or has even been purged. In this case, the maintenance instructions cannot be purged (as they are awaiting for user action) and will be shown permanently, unless the user rejects them and it can be, after 90 days, purged.

4   EUROSYSTEM UPDATE [INC-404378]: page 713 (CRDM UHB Book 1-chapter 4.3.2.27 Certificate Distinguished Names – New/Edit Screen); update of DRCA002 description

Update of DRCA002 description

CRDM UHB Book 1-chapter 4.3.2.27 Certificate Distinguished Names – New/Edit Screen, page 713

Certificate Distinguished Names – New/Edit			
Reference for error message	**Field or Button**	**Error Text**	**Description**
DRCA002	Certificate Distinguished Name field Submit button	Distinguished Name already used	When performing a Certificate DN Create request, the Distinguished Name must not be already used within ~~active~~ existing instances in CRDM.

5   EUROSYSTEM UPDATE [Internal review]: page 1781 (UDFS-chapter 4.4.3 Message Type 1: File with multiple ISO 20022 messages), page 1783 (UDFS-chapter 4.4.4 Message Type 2: single ISO 20022 message); Removal of footnotes regarding SHA1 protocols in T2S

Editorial Update - The IAC still observes that the T2S User Detailed Functional Specifications document published in the ECB website has not yet been amended in this regard. According to this document (footnotes), T2S would still validate SHA-1 signatures if it received them, when it is not the case anymore.

UDFS-chapter 4.4.3 Message Type 1: File with multiple ISO 20022 messages, page 1781

[…]
Hence a signature will then be constructed as follows:
[…]
1. A Message Type 1[3] signature example is reported in the below picture:
[…]

UDFS-chapter 4.4.4 Message Type 2: single ISO 20022 message, page 1783

[…]
The signature will then be constructed as follows:
[…]
1. A message type 2[4] signature example (with application specific reference) is reported in the below picture:
[…]

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[3] T2S is configured to produce and generate rsa-sha256 signatures, and use sha256 digest. ~~T2S can validate a rsa-sha1 signature if it receives such a signature.~~

[4] T2S is configured to produce and generate rsa-sha256 signatures, and use sha256 digest. ~~T2S can validate a rsa-sha1 signature if it receives such a signature.~~

6   EUROSYSTEM UPDATE [Internal review]: page 1349 (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Removal of BRs concerning CRDM

Editorial update - Removal of BR DCC4091, DCD1400 and DCD1532

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1349

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLAY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
~~DCC4091~~	~~When performing a Liquidity Transfer Order Create request, the Dedicated Amount field and the All Cash field cannot be set both to True.~~	~~camt.024~~	~~camt.025~~		~~REJT~~	~~All Cash/Dedicated Amount must not be set both to TRUE~~
~~DCD1400~~	~~When performing a Cash Account restore request, if a CLM Account Holder is specified as Owner Party, Automated Generation of Interest Payment (system generated) can only be set to TRUE in case a Leading CLM Account Holder is defined at Party Service Link Level.~~	~~acmt.019~~	~~acmt.011~~		~~REJT~~	~~Invalid use of Automated Generation of Interest Payment flag~~
~~DCD1532~~	~~When performing a Cash Account restore request, the validity period of a Cash Account must be consistent with the validity period of the relevant Transit Account.~~	~~acmt.019~~	~~acmt.011~~		~~REJT~~	~~Transit Account not found or not valid~~

7   EUROSYSTEM UPDATE [SDD-PBR-0105 PBI-231736]: page 974-979 (UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); In the predefined Report "INX05" the columns

"Rejected"/"Revoked" are not actually intended in the report and should be empty by definition

In the predefined Report "INX05" the columns "Rejected"/"Revoked" are not actually intended in the report and should be empty by definition. Change of screens and description. As well one removal of one typo in the field "T2S DCA number".
Changes in Output screen.

UHB-chapter 5.5.3.5 INX05 – Liquidity transfers, page 974-979

Field Description

INX05 – Liquidity transfers – Prompt Screen	
[…]	[…]
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers belonging to the default data scope of the user's party. This field is optional.

INX05 – Liquidity transfers – Output Screen	
Inbound liquidity transfers	
[…]	[…]
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
[…]	[…]
Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.

INX05 – Liquidity transfers – Output Screen	
Value actually transferred	Sum of the actual settled amounts of all finalised ~~out~~inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Outbound liquidity transfers	
[…]	[…]
Totally settled	A count of all finalised ~~out~~inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised ~~out~~inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised ~~out~~inbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
Value of transfers	Sum of the original instructed transfer amounts of all finalised ~~in~~outbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised ~~in~~outbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Internal liquidity transfers	
[…]	[…]
Totally settled	A count of all finalised ~~inbound~~internal LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.

INX05 – Liquidity transfers – Output Screen	
Partially settled	A count of all finalised internalnbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised internalnbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
Value of transfers	Sum of the original instructed transfer amounts of all finalised internalnbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised internalnbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Total	
[…]	[…]
~~Rejected~~	~~Sum of all rejected measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~Sum of all revoked measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.~~
[…]	[…]

8   EUROSYSTEM UPDATE [SDD-PBR-0107 PBI-228644: page 39 - 41 (BILL UHB-chapter 2.2.2.1 Itemised invoice data), page 42 - 45 (BILL-UHB-chapter 2.2.2.2 Itemised

Invoice Data – Details Screen); adaptation of Itemised Invoice Data screens for high volumes

> BILL GUI screens ITEMISED INVOICE DATA LIST and ITEMISED INVOICE DATA DETAILS need to be enhanced to prevent them from becoming unresponsive in case of high volumes of invoice data.

BILL UHB-chapter 2.2.2.1 Itemised Invoice Data – Search/List Screen , page 39-41

Context of Usage

If the number of items for a Service Item Category is beyond a certain threshold, it is mandatory to use at least one search criteria. In this case, to activate the autocomplete feature on Account-related search criteria, a minimum number of characters (4) will be needed (the aforementioned threshold on number of items is a system parameter configurable by Operational Team via operational procedure, set by default to 10.000 items).

[…]

Fields Description:

Itemised Invoice data - Search Criteria	
[…]	[…]
Securities Account number	Enter or select a Securities Account which is relevant for the Party to be charged reported in the header. This field is visible only when the Party to be charged is a CSD. Required format is: min. 4 characters (only in case of active threshold), max. 35 characters.
Cash Account number	Enter or select a Cash Account which is relevant for the Party to be charged reported in the header. This field is visible only when the Party to be charged is a CB, Payment Bank or Ancillary System. Required format is: min. 4 characters (only in case of active threshold), max. 34 characters.
[…]	[…]

BILL UHB-chapter 2.2.2.2 Itemised Invoice Data – Details Screen, page 42 - 45

Context of Usage

If the number of items for a Service Item Category is beyond a certain threshold, instead of repetitive blocks, the box for that category will show a message recommending the usage of Itemised Invoice Data List Screen (the aforementioned threshold on number of items is a system parameter configurable by Operational Team via operational procedure, set by default to 10.000 items).

[…]

Fields Description

Itemised Invoice Data	
Settlement Services **Repetitive block for each Securities Account or Cash Account** **<Account Number>**	
[…]	[…]
Settlement Services sub-total	
Amount without VAT	Shows the sum of all the Amounts in the category. The amount format, in EURO, foresees four decimals.
[…]	[…]
Total amount	Shows the sum of all the Amounts and VAT Amounts in the category. The amount format, in EURO, foresees four decimals.
In case the number of accounts is beyond the threshold, instead of **Repetitive block for each Securities Account or Cash Account** the following message will be shown	
Too many Accounts: please use Itemised Data List Screen to see details of single object	
Account Management Services sub-totals **Repetitive block for each Securities Account or Cash Account**	
VAT amount	Shows the sum of the VAT Amount in EURO in the category. The amount format foresees four decimals. This field is shown only for Invoice data set related to Participants.
[…]	[…]
In case the number of accounts is beyond the threshold, instead of **Repetitive block for each Securities Account or Cash Account** the following message will be shown	
Too many Accounts: please use Itemised Data List Screen to see details of single object	
Information Services **Repetitive block for each party** **<Parent BIC - Party BIC >**	
[…]	[…]
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown	
Too many Parties: please use Itemised Data List Screen to see details of single object	
Bilateral Collateral Management	

Itemised Invoice Data
Repetitive block for each party   **<Parent BIC - Party BIC >**
[...] [...]
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown
Too many Parties: please use Itemised Data List Screen to see details of single object
Triparty Collateral Management   **Repetitive block for each party**   **<Parent BIC - Party BIC >**
[...] [...]
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown
Too many Parties: please use Itemised Data List Screen to see details of single object
Other   **Repetitive block for each party**   **<Parent BIC - Party BIC >**
Service Item — Shows the code and the Service Item name.
[...] [...]
Total amount — Shows the sum of all the Amounts and VAT Amounts in the category. The amount format, in EURO, foresees four decimals.
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown
Too many Parties: please use Itemised Data List Screen to see details of single object

9   EUROSYSTEM UPDATE [SDD-PBR-0103 PBI-229787]: Message documentation on MyStandards; Discrepancy in head.001 of Outbound Messages

> The behaviour in which the field <AppHdr><Fr><FIId><FinInstnId><Othr><Id> of the head.001 is filled in Outbound camt.025 and camt.054 messages resulting from a Liquidity transfer from T2S does not reflect the behaviour documented in specifications. The behaviour will be updated to include the System Entity BIC in the field, alongside a clarification of the MyStandards Usage Guideline for the head.001.

Message documentation on MyStandards

- **head.001.001.01/From/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**
  T2S-use:

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Incoming messages: <u>Parent BIC of the Instructing Party/Originator.</u> ~~Instructing Party/Originator (initiating party) CSD/NCB parent BIC of the CSD Participant or Payment bank.~~
Outgoing:<u> This field will contain the BIC of the System Entity of the business data owner.</u> ~~This field will contain the parent BIC,who owns the business data e.g. CSD/NCB.~~

- **head.001.001.01/To/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**

  T2S Use:
  Incoming messages:<u> This field will contain the BIC of the System Entity of the Party on behalf of whom T2S is acting.</u>~~This field will contain the parent BIC (e.g. CSD/NCB) of the Party on behalf of whom T2S is acting.~~

- **head.001.001.01/Related/From/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification T2S Use:**

  Parent BIC of the Instructing Party/Originator, as filled in the original message. ~~Instructing Party/Originator (initiating party) CSD/NCB parent BIC of the CSD Participant or Payment bank, as filled in the original message.~~

  In case of LCMM U2A requests: BIC screen input

- **head.001.001.01/Related/To/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**

  T2S Use:
  <u>This field will contain the BIC of the System Entity of the Party on behalf of whom T2S is acting, as filled in the original message.</u> ~~This field will contain the parent BIC e.g. CSD/NCB on behalf of whom T2S is acting, as filled in the original message.~~

  In case of LCMM U2A requests: the CSD (BIC) owning the LCMM request

10   EUROSYSTEM UPDATE [SDD-PBR-0104 PBI-231351]: page 519 ff. (UDFS-chapter 1.6.1.14.4. Penalty Eligibility); Discrepancy in head.001 of Outbound Messages

CR786 was developed to cope with the mentioned Business scenario. Nevertheless, certain scenarios were not considered in its initial scope related to already matched settlement instructions, and as such PBI000000229033 was opened by SETT. After further analysis during the SDD-CN review process, it was concluded that also 2 new Link codes not related to already matched instructions should be considered as well. As a consequence of the solution designed, new Business Rules and respective Error Codes have to be considered by the Penalty Eligibility Process to exclude these situations of counterparty leg penalty from penalty computation, and LCMM software must be adapted. The BRs at stake are: SPST016 Settlement Instruction is unsettled because one of its linked settlement instructions is missing; SPST003 Settlement Instruction is unsettled because a linked settlement instruction is 'On Hold', SPST007 Settlement Instruction is unsettled because a linked settlement instruction is 'CosD On Hold',SPST015 Settlement Instruction is unsettled because another restriction which is suspended (due to cut-off reached) states a link WITH or BEFORE this instruction and SPST032 Settlement Instruction or settlement restriction is unsettled because it states a link WITH an instruction or a restriction that is not eligible for settlement.Message documentation on MyStandards.

UDFS-chapter 1.6.1.14.4. Penalty Eligibility, page 519 ff.

Reason code	Description of the error	Eligibility Result
[…]	[…]	[…]
LINK	SPST003 - Settlement Instruction is unsettled because a linked settlement instruction is 'On Hold'.	TRUE [5]
LINK	SPST007 - Settlement Instruction is unsettled because its linked settlement instruction is 'CoSD On Hold'.	TRUE [6]
[…]	[…]	[…]
LINK	SPST015 – Settlement Instruction is unsettled because another restriction which is suspended (due to cut-off reached) states a link WITH or BEFORE this instruction.	TRUE [7]
INCB	SPST016 - Settlement Instruction is unsettled because one of its linked settlement instructions is missing.	TRUE [8]
[…]	[…]	[…]
LINK	SPST032 – Settlement Instruction or Ssettlement Rrestriction is unsettled because it states a link WITH or BEFORE an instruction or a restriction that is not eligible for settlement.	TRUE [9]

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[5] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[6] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[7] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[8] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

11   EUROSYSTEM UPDATE: [Internal review]: page 878-879 (UHB-chapter 5.5.1.1); SCT01 Finalised matched instructions: changes in field description in output screen, new output screenshot

SCT01 Finalised matched instructions: changes in field description in output screen, new output screenshot

UHB-chapter 5.5.3.1 SCT01 – Finalised matched instructions, page 878-879

Field Description

SCT01 – Finalised matched instructions – Output Screen	
[…]	[…]
Debit	
[…]	[…]
Matched amount~~value~~	Sum of the matched settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
Settled amount~~value~~	Sum of the settled settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
Credit	
[…]	[…]
Matched amount~~value~~	Sum of the matched settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
Settled amount~~value~~	Sum of the settled settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
[…]	[…]
Matched amount~~value~~	Sum of 'Matched amount~~value~~' over debit and credit.

---

[9] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

SCT01 – Finalised matched instructions – Output Screen	
Settled ~~amount~~value	Sum of 'Settled ~~amount~~value' over debit and credit.
Total	
[…]	[…]

12   EUROSYSTEM UPDATE: [Internal review] page 884 (DWH UHB-chapter 5.5.1.2); SCT02 detailed matched settlement instructions: changes in field description in output screen

SCT02 Changes in field description in output screen, new output screenshots

UHB-chapter 5.5.1.2 SCT02 – detailed matched settlement instructions – Output Screen, page 884

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions – ~~value~~ amount	
[…]	[…]
Debit	
Matched ~~amount~~value	Sum over matched settlement amounts of all finalised SIs on the debit side within the requested duration, per transaction type and sub-category.
~~Amount~~Value totally settled	Sum over settled settlement amounts of all finalised SIs on the debit side and totally settled within the requested duration, per transaction type and sub-category.
~~Amount~~Value partially settled	Sum over settled settlement amounts of all finalised SIs on the debit side and partially settled within the requested duration, per transaction type and sub-category.
~~Amount~~Value partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIS on the debit side and partially cancelled within the requested duration, per transaction type and sub-category.
~~Amount~~Value totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Credit	

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions – ~~value~~ amount	
Matched amount~~value~~	Sum over matched settlement amounts of all finalised SIs on the credit side within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally settled	Sum over settled settlement amounts of all finalised SIs on the credit side and totally settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum over settled settlement amounts of all finalised SIs on the credit side and partially settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIS on the credit side and partially cancelled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
Matched amount~~value~~	Sum of 'Matched amount~~value~~' over debit and credit.
Settled amount~~value~~ (totally + partially)	Sum of 'Amount~~Value~~ totally settled' plus 'Amount~~Value~~ partially settled' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [10]

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[10]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

13   EUROSYSTEM UPDATE: [INC-396374] page 889-891 (DWH UHB-chapter 5.5.1.3); SCT03 Follow up by time slot of settlement activity: word change in output screen, new Screenshot for Illustration 260: SCT03

Follow up by time slot of settlement activity: word change in output screen, new Screenshot for Illustration 260: SCT03 output screen, tab 1 and Illustration 261: SCT03 output screen, tab 2

SCT03 – Follow-up by	time slot of settlement activity – OUTPUT SCREEN – Tab 2
T2S DCA – Follow-up	by time slot of settlement activity – ~~value~~amount

14   EUROSYSTEM UPDATE: [Internal review] page 894-897 (DWH UHB-chapter 5.5.1.4); SCT04 Comparison of settlement activity between two time periods: word change in output screen, new output screenshots

Comparison of settlement activity between two time periods: word change in output screen, new output screenshots

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
Period 1	
Transaction type code	Shows the transaction type code of the settlement trans-action. Possible values are: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** PFOD (payment free of delivery)
Transaction sub-cat-egory	Shows the transaction sub-category of the settlement transaction. Possible values are: **l** CATR (cash transfer) **l** STND (standard)
Debit	
Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.

Volume partially settled/partially cancelled	A count of the number of partially settled/partially can-celled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the debit side in the period 1 duration, per trans-action type and sub-category.
Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially cancelled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ totally cancelled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.

Credit		
	Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
	Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
	Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the credit side in the period 1 duration, per trans-action type and sub-category.
	Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 1 duration, per transaction type and sub-category.
	Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.
	Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.

	AmountValue totally can-celled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Total (Period 1 - final)		
	Total	Sum for each column, summed over all transaction type / sub-category combinations.
Period 2		
	Transaction type code	Shows the transaction type code of the settlement trans-action. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
	Transaction sub-cat- egory	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit		
	Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
	Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
	Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the debit side in the period 2 duration, per trans-action type and sub-category.
	AmountValue totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 2 duration, per transaction type and sub-category.
	AmountValue partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.

	Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ totally cancelled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
Credit		
	Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
	Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
	Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the credit side in the period 2 duration, per trans-action type and sub-category.
	Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ totally can- celled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
Total (Period 2 - final)		
	Total	Sum for each column, summed over all transaction type / sub-category combinations. [52]

15   EUROSYSTEM UPDATE: [Internal review] page 900 (DWH UHB-chapter 5.5.1.5); SCT05 Follow up by time slot of cash posting: word change in output screen, new screenshot for Illustration 265: SCT05 output screen

Follow up by time slot of cash posting: word change in output screen, new screenshot for Illustration 265: SCT05 output screen

SCT05 – Follow-up	by time slot of cash postings – Output Screen
Volume	The aggregated number of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.
Amount~~Value~~	The aggregated amount of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.

16   EUROSYSTEM UPDATE: [Internal review] page 919 (DWH UHB-chapter 5.5.3.1 INX01); changed description, new prompt screen and output screenshots

Changed description, new prompt screen and output screenshots

INX01 – Individual	settlement detailed report – Prompt Screen
T2S actor instruction reference	You can use this text box ~~drop-down~~ fields to search ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party.
	One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown.
	This first text box field is mandatory.

17   EUROSYSTEM UPDATE: [Internal review] page 974 (DWH UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); changed description because of typo

Changed description because of typo

INX05 – Liquidity transfers – Prompt Screen	
[…]	[…]
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers belonging to the default data ~~scope~~ sope of the user's party. This field is optional.

18 EUROSYSTEM UPDATE: [Internal review] page 976 (DWH UHB-chapter 5.5.3.5, INX05); small word changes in output screen

Small word changes in output screen

INX05 – Liquidity transfers – Output Screen	
Value of transfers	Sum of the~~original~~ instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Outbound liquidity transfers	
Totally settled	A count of all finalised out~~in~~bound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised out~~in~~bound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised out~~in~~bound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transac-tion type.
Rejected	A count of all finalised out~~in~~bound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
Revoked	A count of all finalised out~~in~~bound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised out~~in~~bound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually trans-ferred	Sum of the actual settled amounts of all finalised out~~in~~bound LTs, per transaction category / transaction sub-category / underlying transaction type.
Internal liquidity transfers	

Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: I LQTR I TCAT	
Transaction sub-category	Shows the transaction sub-category of the liquidity trans-fer. Possible values are: I E D L T I L Q T R I L T A C I A L O P I C A R L I M P O R	
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: I Standing I Predefined I Immediate	
Totally settled	A count of all finalised internalbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.	
Partially settled	A count of all finalised internalbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.	
Totally cancelled	A count of all finalised internalbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transac-tion type.	
Rejected	A count of all finalised internalbound LTs which were rejected before or after settlement, per transaction category / transaction sub-category / underlying transaction type.	
Revoked	A count of all finalised internalbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.	

Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised <u>internal</u>~~bound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised <u>internal</u>~~bound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.

19   EUROSYSTEM UPDATE: [Internal review] page 919 (UHB chapter 5.5.3.1 INX01 – individual settlement detailed report); INX01 changes in field description of prompt screen. Page 926 (UHB chapter 5.5.3.1 INX01 – individual settlement report); INX01 changes in field description in output screen

INX01 Changes in field description of prompt screen

UHB-chapter 5.5.3.1 INX01 – Individual settlement detailed report, page 919

Field Description

INX01 – Individual settlement detailed report – Prompt Screen	
T2S actor instruction reference	You can use this <u>text box</u> ~~drop-down~~ field<u>s</u> to <u>search</u> ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party. <u>One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown.</u> This <u>first text box</u> field is mandatory.

UHB-chapter 5.5.3.1 INX01 – Individual settlement detailed report, page 926

Field Description

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
[…]	[…]
Securities information	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]

INX01 – Individual settlement detailed report – Output Screen
(These columns will be shown for every instruction selected in the prompt screen)

Settlement type	Shows the settlement type. Possible values: ❙ <u>FAMT</u>~~NOMI~~ (<u>face amount</u>~~nominal~~) ❙ UNIT (units)
<u>Instructed</u>~~Original~~ settlement quantity	Shows the <u>instructed</u>~~original~~ settlement quantity.

20 EUROSYSTEM UPDATE [SDD-PBR-0108 PBI-231886]: page 945 (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an identical field that has to be removed.

INX02 Report contains an identical field which must be removed ("Transaction instructed amount"). The field "Transaction instructed amount" is a duplicate as it shows the same content as field "Instructed settlement amount".

<u>UHB- chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 945</u>

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
[…]	[…]
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
<u>Instructed</u>~~Original~~ quantity from	Filter to select the inclusive quantity from which <u>instructed</u>~~original~~ quantity value/s should be included in the output. Must be used in conjunction with: ❙ <u>instructed</u>~~original~~ quantity to
<u>Instructed</u>~~Original~~ quantity to	Filter to select the inclusive quantity up to which <u>instructed</u>~~original~~ quantity value/s should be included in the output. Must be used in conjunction with:

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	❙ instructed~~original~~ quantity from
Settled quantity from	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: ❙ settled quantity to
[…]	[…]
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Instructed~~Original~~ amount from	Filter to select the inclusive amount from which instructed~~original~~ amount value/s should be included in the output. Must be used in conjunction with: ❙ original amount to
Instructed~~Original~~ amount to	Filter to select the inclusive amount up to which instructed~~original~~ amount value/s should be included in the output. Must be used in conjunction with: ❙ instructed~~original~~ amount from
Settled amount from	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: ❙ settled amount to
[..]	[…]
Cancelled amount from	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: ❙ cancelled amount to
Cancelled amount to	Filter to select the inclusive amount up to which cancelled amount value/s should be included in the output.

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	Must be used in conjunction with: ▌ cancelled amount from

UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 945

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
[…]	[…]
Securities information	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]
Cash information (Please note, that this part will be empty for Settlement Instructions with transaction code = FOP)	
Currency code	Shows the currency code.
Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: ▌ CRDT (credit) ▌ DBIT (debit)
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Original settlement amount	Shows the original settlement amount.
~~Transaction original amount~~	~~Shows the original amount as per the transaction.~~
[…]	[..]

21   EUROSYSTEM UPDATE [Internal Review]: page 938 (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an wrong "Settlement type" value.

INX02 Report contains an wrong "Settlement type" value. The value "NOMI" should be changed to "FAMT"

UHB- chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 938

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
[…]	[…]
Settlement type	Filter to select which settlement type value/s should be included in the output. Possible values: ▎ FAMT~~NOMI~~ UNIT
[…]	[…]

22   EUROSYSTEM UPDATE [SDD-PBR-0109 PBI-232293]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958 (UHB-chapter 5.5.3.4 INX04 – Multi-criteria search of a set of settlement restrictions), page 960 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report); Field 'End of day restriction release' is to be removed from INX03 and INX04

Changes on prompt screen.   Changes in description.   Field 'End of day restriction release' is to be removed from INX03 and INX04 as this is always empty by definition.

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 958

Field Description

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
[…]	[…]
Securities information (This part will only be filled in case of settlement restrictions on securities)	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]

<table>
<tr><td colspan="2" style="text-align:center">INX03 – Individual restriction detailed report – Output Screen
(These columns will be shown for every instruction selected in the prompt screen)</td></tr>
<tr><td>Settlement type</td><td>Shows the settlement type.

Possible values:

❙   FAMT~~NOMI~~ (face amount~~nominal~~)

❙   UNIT (units)</td></tr>
<tr><td>[…]</td><td>[…]</td></tr>
</table>

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 960

INX03 – Individual restriction detailed report – Output Screen **(These columns will be shown for every instruction selected in the prompt screen)**	
(…)	
~~**End of day restriction release**~~	~~Shows whether the restriction relates to an end of day restriction release.~~ ~~Possible values:~~ • ~~False~~ • ~~True~~
Linked instructions counter	Shows the number of instructions linked to this settlement restriction.

UHB-chapter 5.5.3.4 INX04 – Multi-criteria search of a set of settlement restrictions, page 967

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
(…)	
~~**End of day restriction release**~~	~~Shows whether the restriction relates to an end of day restriction release.~~ ~~Possible values:~~ • ~~False~~ • ~~True~~
LCMM Information	

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
Reference information	
[...]	[...]
Securities information	
(Please note, that this part will only be filled for restrictions on securities)	
ISIN ~~code~~	Shows the ISIN.
Securities account number	Shows the impacted securities account number as per the SI,
Settlement type	Shows the settlement type. Possible values: **I** FAMT~~NOMI~~ (face amount~~nominal~~) **I** UNIT (units)
[...]	[...]
~~End of day restriction release~~	~~Shows whether the restriction relates to an end of day restriction release. Possible values:~~ **I** ~~False~~ **I** ~~True~~
LCMM information	
[...]	[...]

23   EUROSYSTEM UPDATE [Internal Review]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958; Field description for "T2S actor instruction reference" must be updated.

The field „T2S actor instruction reference" should be updated due to the changes in the prompt screen. Additionally, a hint should be added stating that a maximum of 3 references may not be exceeded to avoid an error screen.UHB- chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 955

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 955

Field Description

INX03 – Individual restriction detailed report – Prompt Screen	
T2S actor instruction reference	You can use this <u>text box</u> ~~drop-down~~ field<u>s</u> to <u>search</u> ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of

INX03 – Individual restriction detailed report – Prompt Screen	
	the user's party.
	One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown.
	This first text box field is mandatory.

24   EUROSYSTEM UPDATE [INC-392837]: page 984 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in list screen. Page 985-988 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in details screen, new prompt screen and output screenshots

Changes on details screen.
New prompt screen and screenshots

UHB-chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 984

Field Description

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
Number of business cancellation instructions	Shows the number of cancellation instructions found matching the criteria
(For each cancellation matching the selection criteria, one line will be displayed)	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or settlement restriction.
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss The value displayed in the report differs from the view in the T2S GUI. This is a technical entry timestamp and it takes place between Entry (according to the GUI) and Execution (according to the GUI).
[…]	[…]

UHB-chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 985-988

Field Descriptions

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
[…]	[…]

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
Timeline information	
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss The value displayed in the report differs from the view in the T2S GUI. This is a technical entry timestamp and it takes place between Entry (according to the GUI) and Execution (according to the GUI).
Execution date	Shows the execution date of the cancellation instruction. Displayed format is: YYYY-MM-DD
[…]	[…]
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN ~~code~~	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
Settlement type code~~Securities settlement type~~	Shows the settlement type. Possible values: ▎ FAMT~~NOMI~~ (face amount~~nominal~~) ▎ UNIT (units)
[…]	[…]

25   EUROSYSTEM UPDATE: [Internal review]: page 997 (UDFS chapter 5.5.3.7 INX07 – Multi-criteria search of amendment instructions); changes in details screen

Changes on details screen.

UHB-chapter 5.5.3.7 INX07 – Multi-criteria search of a set of business cancellations, page 997

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
[…]	[…]
Securities information	

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
(Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]
<u>Settlement type code</u>~~Securities settlement type~~	Shows the settlement type. Possible values: I <u>FAMT</u>~~NOMI~~ (<u>face amount</u>~~nominal~~) I UNIT (units)
[…]	[…]

26   EUROSYSTEM UPDATE: [Internal review]: page 999-1000 (UHB chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions; changes in prompt screen

Changes on prompt screen.

<u>UHB-chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions prompt screen, page 999-1000</u>

Field Description

INX08 – Multi-criteria search of a set of 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 is mandatory.</u>
~~Cash party BIC~~	~~Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.~~
Approval status	<u>Filter to select which approval status value/s should be included in the output..</u>

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
	❙ <u>APPR</u> **❙** <u>AWAP</u> **❙** <u>REJT</u> **❙** <u>RVKD</u> ~~Filter to select which securities account number value/s should be included in the output~~.
Hold status type	<u>Filter to select which hold status type value/s should be included in the output</u> <u>Possible values</u> **❙** <u>PTYH - Party hold</u> **❙** <u>CSDH – CSD hold</u> **❙** <u>CVAL CSD validation hold</u> **❙** <u>CDEL – CoSD hold</u> ~~Multiple selection text field to enter T2S DCA number value/s that should be included in the output.~~

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
Hold indicator	Filter to select which hold status type value/s should be included in the output. Possible values ▌ T – On hold ▌ F - Released ~~Filter to select which referenced instruction types should be included in the output.~~ ~~Possible values:~~ ▌ ~~STIN (Settlement instruction)~~ ▌ ~~STRN (Settlement restriction)~~
Entry date time from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - Entry date time to ~~Filter to select which partial settlement indicator value/s should be included in the output.~~ ~~Possible values:~~ ▌ ~~NPAR~~ ▌ ~~PART~~ ▌ ~~PARC~~ ▌ ~~PARQ~~
Entry date time to	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - Entry date time from ~~Filter to select which priority value/s should be included in the output.~~ ~~Possible values:~~ ▌ ~~0001~~ ▌ ~~0003~~

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen
| ~~0004~~

27   EUROSYSTEM UPDATE: [Internal review] page 1004 (DWH UHB-chapter 5.5.3.9); INX09 Multi-criteria search of a set of liquidity transfers: changed name in field description, new screenshot of detail screen

Changes on Details screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Details screen, page 1004

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
Reference information	
Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
<u>End-to-End ID</u> ~~Referred reference~~	Shows the reference of a settlement instruction to which the liquidity transfer is linked.
Status information	
[…]	[…]

28   EUROSYSTEM UPDATE: [Internal review] page 1006-1007 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of prompt screen

Changes on Prompt screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Prompt screen, page 1006-1007

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Cash party BIC	Filter to select which cash party BIC value/s should be included in the output. <u>This field is mandatory.</u>
[…]	[…]

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Approval status	Filter to select which approval status value/s should be included in the output. Possible values:
	▍ APPR (Approved)
	▍ AWAP (Awaiting approval)
	▍ REJE (Rejected)
	▍ ~~RVKD~~ REVO (Revoked)
[…]	[…]

29 EUROSYSTEM UPDATE: [Internal review] page 1010 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of List screen

Changes on List screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - List screen, page 1010

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – List Screen	
[…]	[…]
Approval status	Filter to select which approval status value/s should be included in the output. Possible values:
	▍ APPR (Approved)
	▍ AWAP (Awaiting approval)
	▍ REJE (Rejected)
	▍ ~~RVKD~~ REVO (Revoked)
[…]	[…]

30　　EUROSYSTEM UPDATE: [Internal review] page 1012 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status Details screen

Changes on Details screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Details screen, page 1012

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
[…]	[…]
Approval status	Filter to select which approval status value/s should be included in the output. Possible values: **I**　APPR (Approved) **I**　AWAP (Awaiting approval) **I**　REJE (Rejected) **I**　~~RVKD~~ REVO (Revoked)
[…]	[…]

31　　EUROSYSTEM UPDATE [Internal review]: page 1030 (UHB-chapter 5.5.6.1 COL01 –. Follow-up by time slot of settled collateralisation instructions: change in field description in output screen); New Screenshot, new description for field "Transaction sub-category"

New description for field "Transaction sub-category   Change in field description in output screen. "amount" is changed to "value".

UHB-chapter 5.5.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen, page 1030

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
[…]	[…]
Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: **I**　REPO (Repo) **I**　PLED (Pledge)

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
	I SPLE (Sub-pledge) <u>For Transaction category "CORE" only the transaction sub-category "REPO" is available.</u>
Volume	
[…]	[…]
Volume (Total)	Sum of 'Volume' information over all time-slots within transaction sub-category.
Value <u>Amount</u>	
Time slots (one column per time slot): **I** 1st NTS cycle **I** Last NTS cycle **I** RT1 before intraday DVP cut-off **I** RT2 before EOD intraday credit reimbursement **I** RT3 before EOD intraday FOP cut-off **I** RT4 after intraday FOP cut-offValue	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.
[…]	[…]

32   EUROSYSTEM UPDATE: [Internal review] page 904-907 (UHB-chapter 5.5.2.1) SST01 Finalised matched instructions: word changes in Output Screen, new output screenshots

Word changes in Output Screen.   New output screenshots.

<u>UHB-chapter 5.5.2.1 – SST01 Finalised matched instructions: word changes in Output Screen, page 904-907</u>

Field Description

SST01 – Finalised matched instructions – Output Screen	
DELI (only filled if movement type filter selected 'DELI' or all)	
[…]	[…]
Matched amount~~value~~	Sum of matched settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
Settled amount~~value~~	Sum of settled settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
[…]	[…]
RECE (only filled if movement type filter selected 'RECE' or all)	
[…]	[…]
Matched amount~~value~~	Sum of matched settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
Settled amount~~value~~	Sum of settled settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
[…]	[…]
Total (always filled and sums across all movement types selected in the filter)	
[…]	[…]
Matched amount~~value~~	The sum of 'Matched amount~~value~~' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Settled amount~~value~~	The sum of 'Settled amount~~value~~' over DELI and RECE, per transaction type code and settlement transaction sub-category.
[…]	[…]

33   EUROSYSTEM UPDATE: [Internal review]: page 909-913 (UHB-chapter 5.5.2.2) SST02 – Detailed finalised matched instructions. New Output screenshots and description of the report output

Word changes in Output Screen. New output screen

UHB-chapter 5.5.2.2 – SST02 – Detailed finalised matched instructions - Output Screen, page 909-913

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
[…]	[…]
RECE	
Volume totally settled	A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category.
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type <u>DELI</u>~~RECE~~, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs found with security movement type <u>DELI</u>~~RECE~~, per transaction type and sub-category.
Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the '<u>DELI</u>~~RECE~~' sub-table, per transaction type and sub-category.
Total (across all movement types selected in the filter)	
Volume totally settled	<u>A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category.</u> ~~Sum of 'Volume totally settled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~
Volume partially settled / partially cancelled	<u>A count of the number of partially settled/partially cancelled SIs with security movement type RECE, per transaction type and sub-category.</u> ~~Sum of 'Volume partially settled / partially cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
Volume totally cancelled	A count of the number of totally cancelled matched SIs found with security movement type RECE, per transaction type and sub-category. ~~Sum of 'Volume totally cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~
~~Total~~Volume total	Sum of 'Total' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

34   EUROSYSTEM UPDATE [SDD-PBR-0110 PBI-232534]: page 116 (CRDM UHB Book 2-chapter 2.2.3.2 CSD Account Link – New/Edit Screen), page 402 (CRDM UHB Book 2-chapter 4.3.2.19 CSD Account Link - New/Edit Screen); Introduction of Business rule DAU2003

Introduction of business rule DAU2003

CRDM UHB Book 2-chapter 2.2.3.2 – CSD Account Link – New/Edit Screen, page 116

Field Description

CSD Account Link	
[…]	[…]
Valid to	Enter or pick the date until which the CSD Account Link is valid. The 'Valid to' date must be equal to or later than the 'Valid from' date. Required format is: Date. References for error messages [ ]: DAC2003 DAC2101 DAU2003 DAU2029
[…]	[…]

Buttons

Submit	This function enables the user to create or edit a CSD Account Link.
	References for error messages [ ]:
	[…]
	‖DAU2001
	‖<u>DAU2003</u>
	‖DAU2020
	[…]
[…]	[…]

CRDM UHB Book 2-chapter 4.3.2.19 – CSD Account Link – New/Edit Screen, page 402

Reference for error message	Field or Button	Error Text	Description
[…]	[…]	[…]	[…]
DAU2001	▍ Investor Parent BIC field ▍ Investor Party BIC field ▍ Submit button	Requestor not allowed	CSD Account Links can only be updated by T2S operator, CSD or External CSD. A user can update only CSD Account Links where the Investor CSD belongs to him according the hierarchical model.
DAU2003	▍ Valid to field ▍ Submit button	CSD Account Link already exists	When performing a CSD Account Link update request, only one CSD Account Link can exist in any given moment for a given combination of Investor, Technical Issuer and CSD Participant Account. If both CSD Participant Account fields are null, the check is performed on the combination of Investor and Technical Issuer in the specified validity period.
DAU2020	▍ Submit button	Unknown CSD Account Link	When performing a CSD Account Link update request, the request must refer to an existing and active instance.
[…]	[…]	[…]	[…]

35   EUROSYSTEM UPDATE [Split book approach]: whole UHB

Removal of DWH relevant content due to split book approach.

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

36   EUROSYSTEM UPDATE [Internal Review]: Add new chapter 10 for historical data in DWH UHB

Please add new chapter 10 for historical data in DWH UHB

10. Data Warehouse Historical data

Historic Report and Data Object Definitions

Table of contents

10.1   Introduction

This document provides a specification for the implementation of DWH reports for cash transfers and intraday credit metrics data migrated from the CRSS DWH. It also includes a list of data object that will be accessible to the user to create user-defined reports

10.2   Historic intraday credit reports (IDC)

10.2.1   IDC02H – Intraday Credit Line Daily Reporting

Context of usage

The report IDC02H provides a central bank for its parties for a given business day and the time band of the

business day the following historic information from CRSS:

- Maximum intraday credit amount;

- Minimum intraday credit amount;

- Intraday credit standard deviation amount;

- Intraday credit weighted average amount;

- Number of transactional events.

The report is only available to users of a central bank. A central bank user can only query parties under

their central bank's remit.

Report access

This report accessible through following navigation path:
[Team Content] >> [Predefined Reports] >> [IDC02H – Historic Intraday Credit Reports] >> [IDC02H]

Screen Description

Figure1 - IDC02H prompt screen

IDC02H –Prompt screen fields	
Field label	**Description**
Date	The user can select the date by clicking on the calendar and selecting a business day before the go-live of T2 on 20 March 2023. This field is mandatory.
Party BIC	The drop-down field allows the user to select the Party BIC. This field will show all BICs that are under the remit of the central bank. This field is mandatory.

Table 1 - IDC02H - Prompt screen description

Screen Description
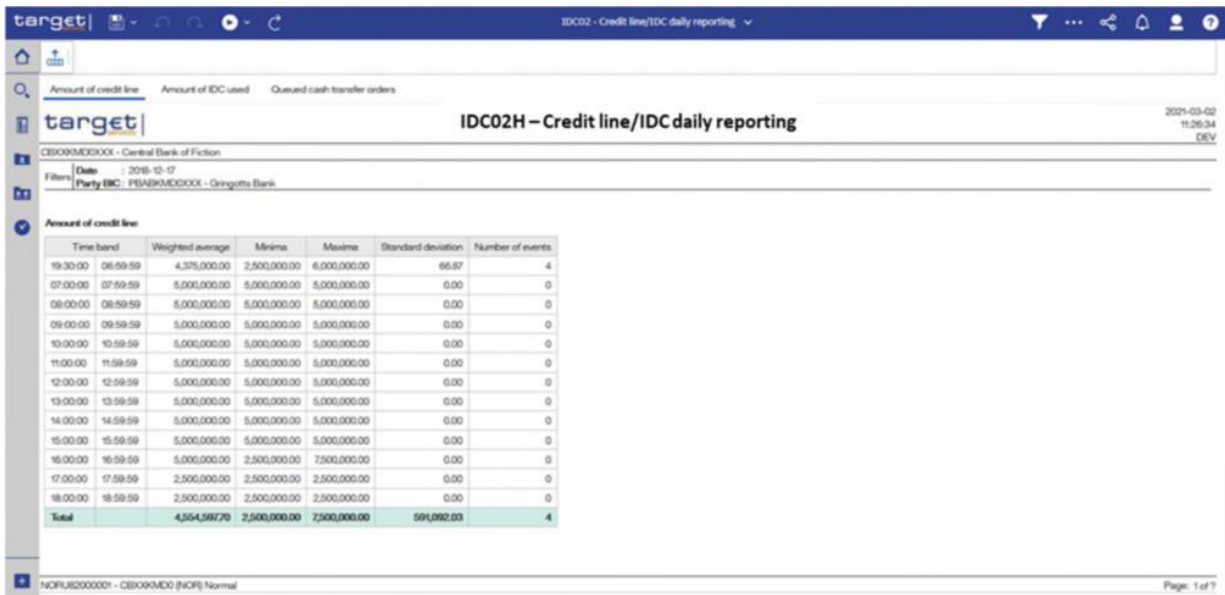
Figure 2 - IDC02H Results screen (1) for credit line amounts
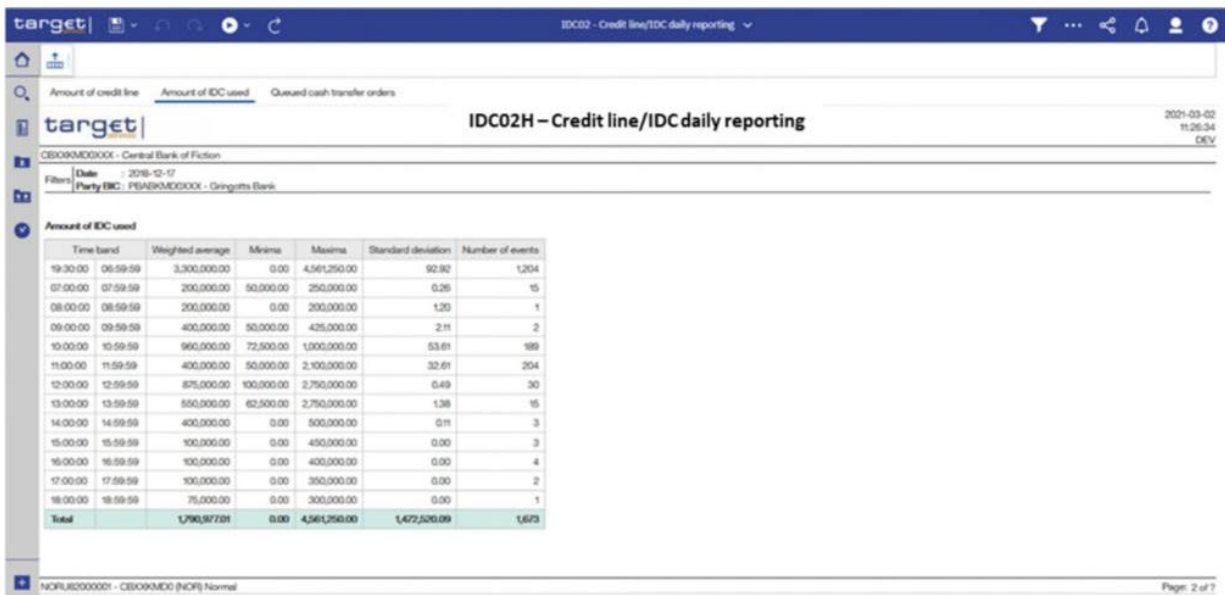
Figure 3 - IDC02H Results screen (2) for intraday credit amount used
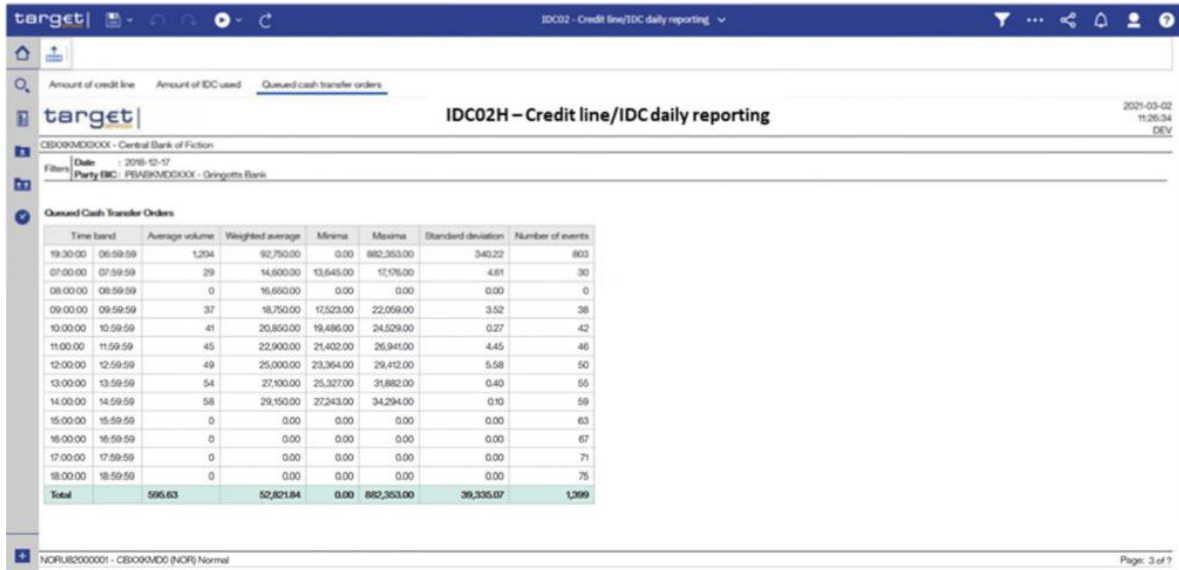
Figure 4 - IDC02H Results screen (3) for queued cash transfer orders

IDC02H – Results screen description	
Field label	**Description**
The results are available in separate tables for Amount of Credit Line, Amount of IDC Used/ and Queued Cash Transfer Orders	
Time band	Time band in one-hour intervals.
Average volume	The average volume only appears in the result for "Queued cash transfer orders" table and the column displays the average number of queued cash transfer orders in the timeframe 19:00:00 – 18:00:00
Weighted average	The column displays for a time band the weighted average of ⁞ the credit line amount ⁞ the amount of IDC used ⁞ the sum of values of queued cash transfer orders
Minima	The column displays for a time band the minimum of ⁞ the credit line amount ⁞ the amount of IDC used ⁞ the sum of values of queued cash transfer orders
Maxima	The column displays for a time band the maximum of ⁞ the credit line amount ⁞ the amount of IDC used ⁞ the sum of values of queued cash transfer orders

Standard deviation	The column displays for a time band the standard deviation of
	I the credit line amount values
	I the amounts of IDC used
	I the sum of values of queued cash transfer orders
Number of events	This column displays for a time band a sum of the
	I changes to the credit line
	I changes to the account balance influencing the IDC use
	I Queued cash transfers

Table 2 - IDC03H – Result screens for historic credit line and IDC reporting

10.2.2   IDC03H – Credit line and intraday credit averages and maxima by cash account

Context of usage

This report provides the central bank user with information on the development of the credit line and intraday credit for a specified business day period and cash account owner. The report also provides for each business day in the selected period the weighted average and maximum amount credit line amount and intraday credit use.

This report is accessible only by central bank users.

Report access

This report accessible through following navigation path:

[Team Content] >> [Predefined Reports] >> [IDC03H – Historic Intraday Credit Reports] >> [IDCH03]

Screen Description
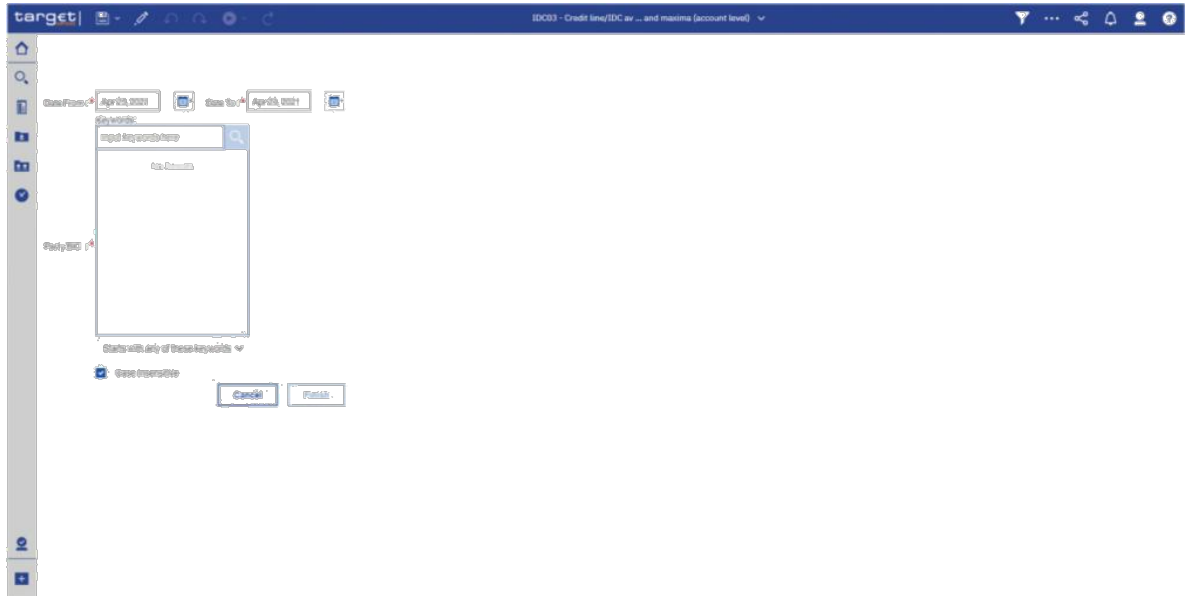
Figure 5 - IDC03H prompt screen

IDC03 – Prompt screen fields	
Field label	**Description**
Date From	The field allows the user to enter the business day from which the report is to provide intraday credit information. The user may select a date by clicking on the calendar or entering the date directly. This field is mandatory.
Date To	The field allows the user to enter the business day to which the report is to provide intraday credit information. The user may select a date by clicking on the calendar or entering the date directly. This date must be prior to the go-live of the T2 Service (18 March 2023). This field is mandatory.
Party BIC	This drop-down field allows the user to select one or more party BICs. This field will show all BICs that which belong to the respective party of the user. This field is mandatory.

Table 3 - IDC03H – Prompt screen description

Results screen
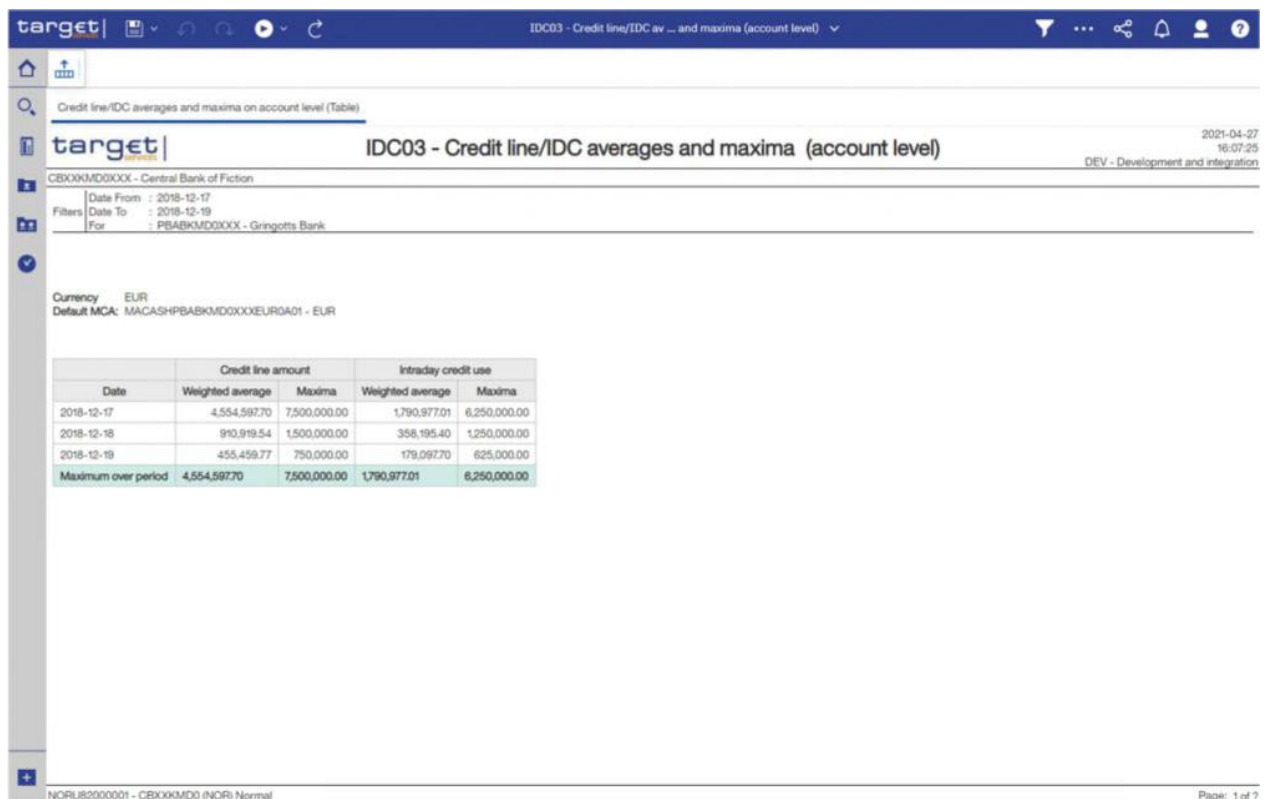
Figure 6 - IDC03 credit line amount and IDC use

IDC03H – Results screen description	
Field label	**Description**
Date	Lists the business day within the selected period.
Credit line amount: Weighted average	Weighted average of the credit line amount of that day.
Credit line amount: Maxima	Maximum of the credit line amount at that day.
Intraday credit use: Weighted average	Weighted average of the intraday credit line use of that day.
Intraday credit use: Maxima	Maximum of the intraday credit line use at that day.
Maximum over period	Highest amount of the respective column.

Table 4 - IDC03H - Result screens for credit line and intraday credit averages and maxima

10.2.3   IDC05H – Maximum credit line used

Context of usage

This report provides central bank users with credit line and balance information for the SoD and EoD of one or more selected cash accounts for a specified business day. Moreover, the report documents the peak IDC use for the selected cash account(s) on the specified business day.

This report is accessible only by central bank users.

Report access

This report accessible through following navigation path:

[Team Content] >> [Predefined Reports] >> [IDC05H – Historic Intraday Credit Reports] >> [IDC05H]

Screen Description
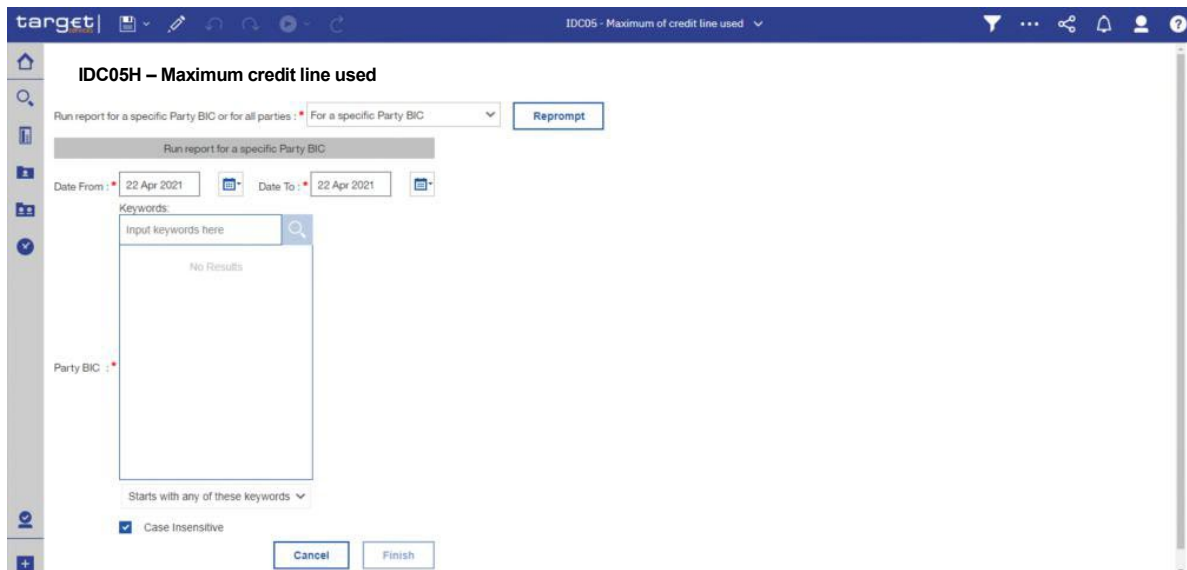
Figure 7 - IDC05H prompt screen with specific party BIC selection
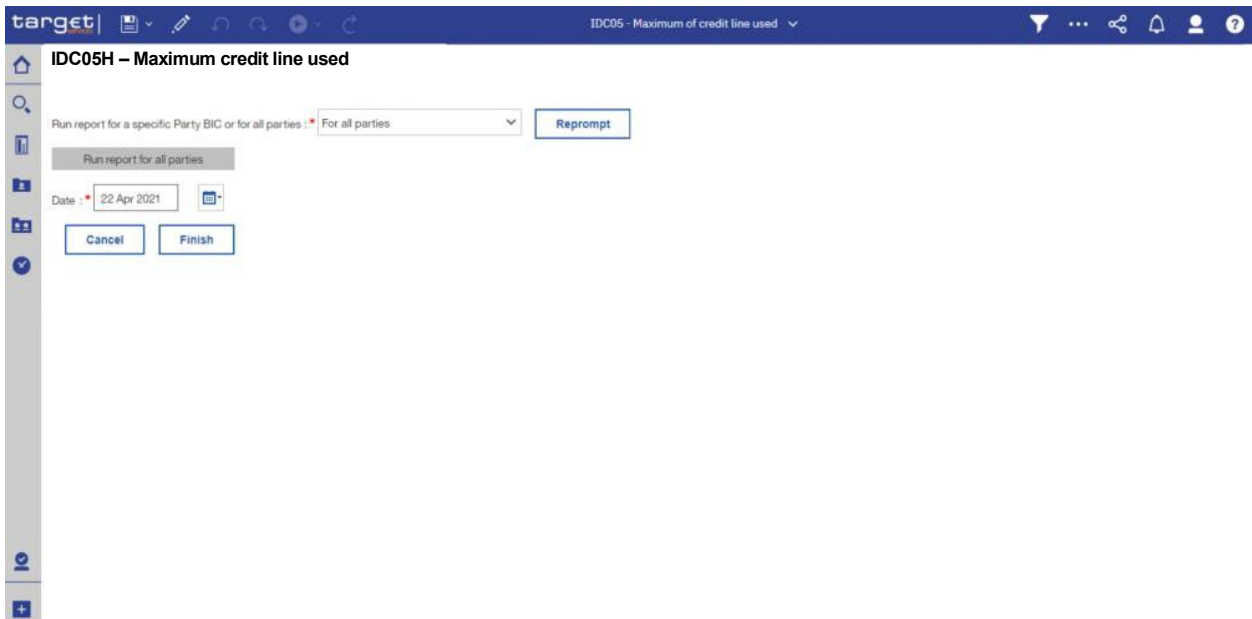
Figure 8 - IDC05H prompt screen with multiple party selection

IDC05H – Prompt screen description	
Field label	**Description**
Run report for a specific party BIC or for all parties	This drop-down list allows the user to select whether the report is for all parties or a single party.

IDC05H – Prompt screen description	
Date From	The field allows the user to enter the business day from which the report is to provide intraday credit information. The user may select a date by clicking on the calendar or entering the date directly. This field is mandatory.
Date To	The field allows the user to enter the business day to which the report is to provide intraday credit information. The user may select a date by clicking on the calendar or entering the date directly. This date must be prior to the go-live of the T2 Service (18 March 2023). This field is mandatory.
Party BIC	This drop-down field allows the user to select the party BIC. This field will show all related BICs that which belong to the respective party of the user. When the user does not select a party BIC, the report only shows results for all parties of the respective user based on the date in the field "Valid From". This field is optional.

Table 5 - IDC05H – Prompt screen

Results screen
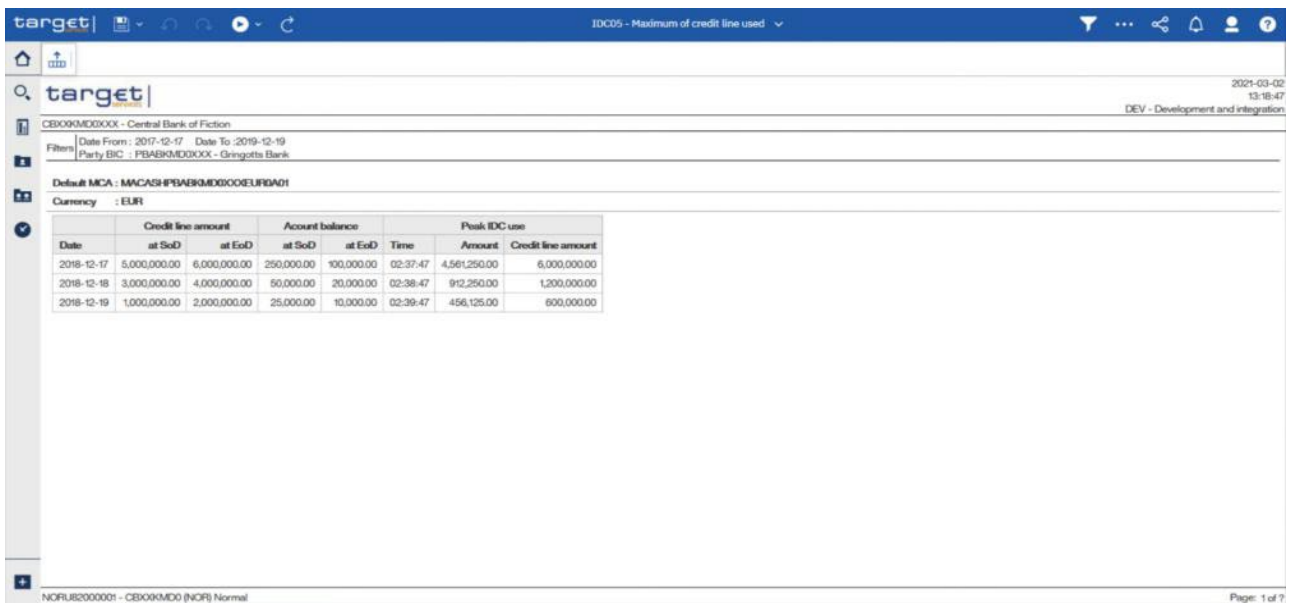
Figure 9 - IDC05H results screen when selecting specific party

IDC05H – Results screen when selecting specific party	
Field label	**Description**
The report provides the intraday credit metric for a party for each business day in the period that the user entered. The report provides the listed fields for the credit line amount	
Date	Business day of the reported amounts and balances

At SoD	Credit line amount at SoD
	and
	Cash Account Balance at SoD
At EoD	Credit line amount at EoD
	and
	Cash account balance at EoD
Following details are available for peak IDC use	
Date	One line per business date within the chosen date range
Amount	Peak intraday credit amount on the business day.
	Marked with "—" in case the account balance remained positive throughout the day
Credit line amount	Credit line amount at that time;
	Marked with "—" in case the account balance remained positive throughout the day

Figure 10 - IDC05H results screen when selecting multiple parties

IDC05 – Results screen when selecting	multiple parties
Field label	**Description**
Party BIC	Party BIC of the cash account owner
Party name	Party short name of the cash account owner
Cash account	Cash account number
Following details are available for: Credit line amount /Account balance	
At SoD	Credit line amount at SoD and Account balance of the MCA at SoD
At EoD	Credit line amount at EoD and Account balance of the MCA at EoD
Following details are available for: Peak IDC use	
Amount	Peak intraday credit amount on the business day. Marked with "—" in case the cash account balance remained positive throughout the day
Credit line amount	Credit line amount on the business day Marked with "—" in case the cash account balance remained positive throughout the day

Table 6 - IDC05H - Output description

10.2.4   TRN01H – Historic cash transfers

The report TRN01 provides a central bank with the possibility to search for historic cash transfer (orders) from CRSS using a set of defined filter criteria. The results list displays the details of a cash transfer (order). The central bank user can access the cash transfers (order) where one of its parties is involved on the credit and/or the debit side.

The user opt for the selection by reference or selection by business related criteria.

Report access

This report is accessible through the following navigation path:

[Team Content] >> [Predefined Reports] >> [TRN – Transaction Report] >> [TRN01]
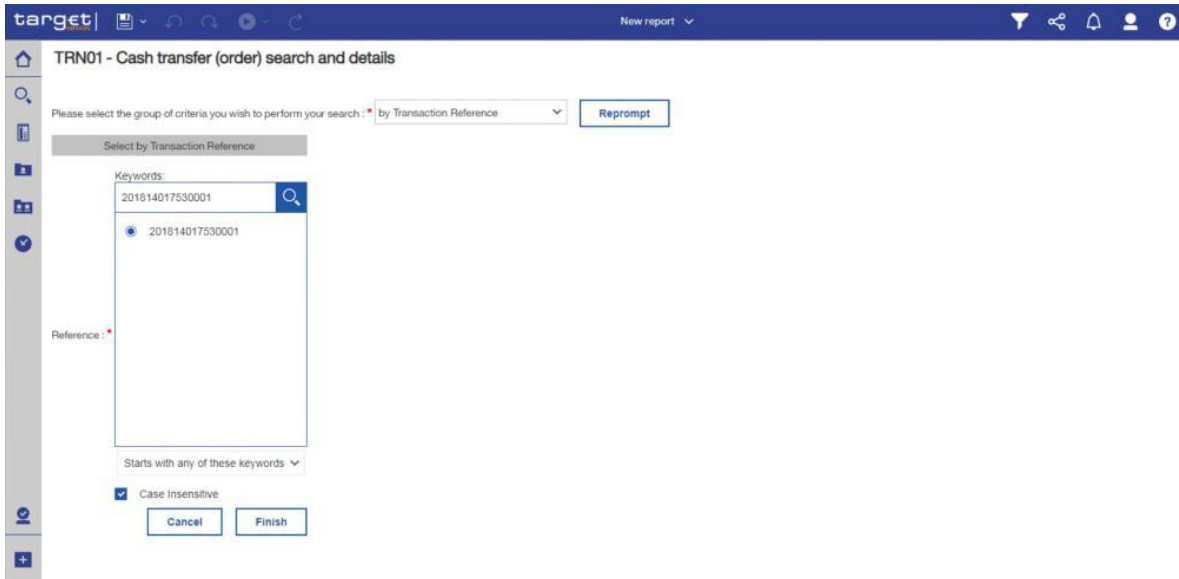
Figure 11 – TRN01H Cash transfer reference prompt

IDC05H – Prompt screen description	
Field label	**Description**
Search by transaction reference	This drop-down list allows the user to select historic cash transfers by a business transaction reference.
Reference	The user can enter any business reference that a cash transfer may have. This field is mandatory.

Table 7 - IDC05H - Output description
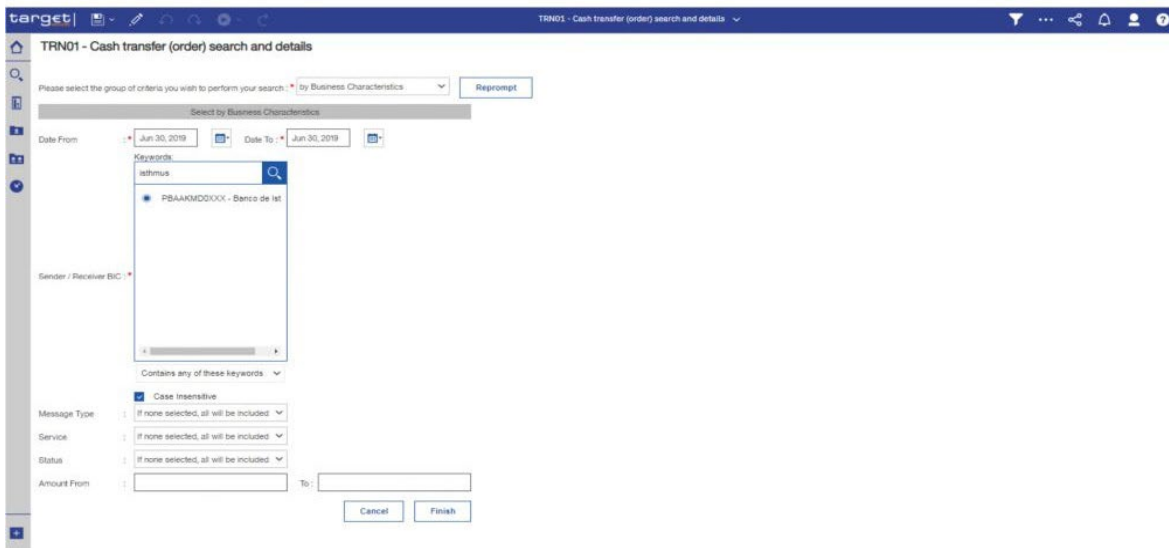
Figure 12 – TRN01H Cash transfer multiple field prompt

IDC05H – Prompt screen description	
Field label	**Description**
Search by business characteristic	This drop-down list option allows the user to select historic cash transfers by a business transaction reference.
Date From	The user must enter a business day from which the selection of cash transfer are to be selected. A date selection by clicking on the calendar is possible. This field is mandatory.
Date To	The user must enter a business day to which the selection of cash transfer are to be selected. A date selection by clicking on the calendar is possible. This field is mandatory.
Sender/receiver BIC	This field allows the user to select the BIC of the sender or receiver. The data scope of the user determines list of BICs. This field is mandatory.
IDC05H – Prompt screen description	
Service Type	This drop-down list provides the possibility to select a TARGET2 module Code Description

	HAM Home accounting
	PM Payments module
	SF Standing facilities module
	This field is optional.
Status	This drop-down list allows the user to search by the processing status of the cash transfer.
	Code Description
	AL All status
	CA Revoked
	FI Final
	IN Warehoused
	NS Rejected
	XX NA
	This field is optional.
Amount from/to	This field allows the user to search by a specific settlement amount or settlement amount range. This field is optional.

Table 8 - IDC05H - Cash transfer reference prompt screen fields

Results screen

Figure 13 – TRN01H Cash transfer multiple field prompt

Figure 14 – TRN01H Cash transfer multiple field prompt

When the results list contain multiple cash transfers for a sender or receiver, then each cash transfer is listed by its transaction reference

TRN01H – Cash transfer results	Screen for search by business reference
Field label	**Description**
Date	This date field is the business day on which the cash transfer was processed.
Currency	This field displays the ISO currency code
Sender BIC / Receiver BIC	The field documents the BIC of the sender or receiver.
Transaction Reference Number	This field specifies the reference that the user used to retrieve the cash transfer.
Sender Message Reference	This field specifies the identification of the message, as provided by the sender.
Message Type	This field specifies the S.W.I.F.T ISO 15077 Message type.
Service	This field documents the module that processed the cash transfer. Code Description HAM Home accounting PM Payments module SF Standing facilities module

TRN01H – Cash transfer results	Screen for search by business reference
Status	This field documents the final status of the cash transfer Code Description AL All status CA Revoked FI Final IN Warehoused NS Rejected XX NA
Debited Account Number	This field documents debited cash account number. When the cash account number is not displayed, then it does not belong to data scope of the user.
Debited Account BIC	This field documents debited cash account BIC.
Credited Account Number	This field documents credited cash account number. When the cash account number is not displayed, then it does not belong to data scope of the user.
Credited Account BIC	This field documents credited cash account BIC.
Amount	This field display the settled amount.

Table 9 – IDC05H – Output description

Cash transfer detail screen

Figure 15 - TRN01 Cash transfer (order) details

The cash transfer detail screen will display the fields as specified in section 3.7.

10.3   DWH historic data objects

DWH historic data objects are views in Cognos that are available to users to retrieve historic data from TARGET2 Single Shared Platform. The user can use these objects to build user-defined reports.

10.3.1   Party Reference Data

The historic party object in Cognos provides the list of participants from the Target2 static data module with their update history.

Field	Description
Address City	This data item contains a text for the party address.
Country	This attribute provides the two-character country code of the party.
Exclusion Code	This field specifies whether a party was blocked or unblocked for processing.
Exclusion Timestamp	This field specifies the timestamp of the change in blocking status (Exclusion Code).
Institutional Sector Code	This field documents the institutional sector of a party for statistical purposes.
Internet-Based Party	This field documents whether the party is connected as a party through the internet.

Legal Entity ID	This field specifies the unique legal technical identifier of the legal entity that is linked to the party.
Main BIC	This field flags the main BIC of the party.
Monetary Financial Institution	This data item stores the Monetary Financial Institution code (MFI code).
Party BIC	This data item documents the BIC of the party.
Party ID	This field specifies the unique technical identifier of the party.
Party Name	This attribute specifies the name of the party.
Party Status	This field specifies the status of the party, e.g. whether it is active.
Party Type	This attribute provides a classification of the party.
Valid From	This field specifies the date from which the instance of the party is valid.
Valid To	This field specifies the date to which the instance of the party is valid.

Table 1 – Party data items

10.3.2 Cash Account Reference Data

The historic party object in Cognos provides the list of cash accounts that were defined in Target2 static data module.

Data Item	Description
Cash Account Currency	This data item is the name of the cash account
Cash Account Description	This data item is the name of the cash account
Cash Account ID	This field specifies the unique technical identifier of the cash account.
Cash Account Number	This attribute specifies the cash account number.
Cash Account Status	This field specifies the status of the party, e.g. whether it is active.
Cash Account Timestamp	This field specifies the timestamp of a change to the cash account for a specific cash account identifier. There may be multiple instances of a cash account identifier in combination with this timestamp.
Cash Account Type	This attribute provides a classification of the cash account.
First Active Date	This field defines the business day that the cash account was available for processing.
Party BIC	This data item specifies the party BIC of the cash account owner.
Party Identifier	This data item specifies the unique technical party identifer of the cash account owner.
Update Type	This field specifies the type of update to the cash account.
Valid From	This field specifies the date from which the instance of the cash account is valid.
Valid To	This field specifies the date to which the instance of the cash account is valid.

Table 2 – Cash account data items

10.3.3   Central Bank Reference Data

The historic central bank object in Cognos provides the list of central banks thatTarget2 maintained in static data module.

Data Item	Description
Calculation Periodicity	This data item specifies the calculation periodicity.
CCBM2 BIC	This attribute specifies the CCBM2 BIC for the central bank.
Central Bank ID	This field specifies the unique technical identifier of the central bank.
Central Bank Status	This field specifies the status of the central bank, e.g. whether it is active.
Central Bank T2S BIC	This data specifies the BIC of the central bank in T2S.
Central Bank Timestamp	This field specifies the timestamp of a change to the central bank for a specific central bank identifier. There may be multiple instances of a central bank identifier identifier in combination with this timestamp.
Contingency BIC	This data item specifies the contingency BIC of the central bank.
Contingency BIC Valid From	This field specifies the date from which the instance of the central bank is valid.
Contingency BIC Valid To	This field specifies the date to which the instance of the central bank is valid.
Country	This attribute specifies the two-character country code of the central bank.
Data Item	Description
Credit Institution Liquidity Transfer	This field specifies a liquidity transfer flag for credit institution.
Deviating Central Bank BIC	This data item specifies a deviating BIC of the central bank.
Eurosystem Code	This data item document whether the central bank is a eurosystem central bank.
First Active Date	This field defines the business day that the central bank was available for processing.
Interlinking BIC	This data item specifies the linked BIC of the central bank.
Legal Entity ID	This field specifies the unique technical identifier of the legal entity linked to the central bank.
Standing Facilities Overnight Deposit Maximum Amount	This field specifies the maximum for standing facilities and overnight deposits.
Update Type	This field specifies the type of update to the central bank.
Valid From	This field specifies the date from which the instance of the central bank is valid.
Valid To	This field specifies the date to which the instance of the central bank is valid.

Table 3 – Central bank data items

10.3.4   Cash account intraday credit day history

This Cognos object provides the intraday credit metrics per cash account per business day.

Data Item	Description
Business Day	This attribute provides the business day for which the intraday credit data have been calculated.
Cash Account ID	This field specifies the unique technical identifier of the cash account to provide the link to the cash account reference data.
Cash Account Intraday Credit ID	This data item stores the unique technical ID of the intraday credit data
Central Bank Country Code	This field documents the two-character ISO country code on the central bank.
Intraday Credit Code	This field specifies the type of amounts in the amount fields. Code — Description CL_BLOCKED — Amount of collateral used/blocked credit line for IDC purposes CL_POSTED — Amount of collateral posted credit line for IDC purposes CL_USED — Amount of collateral used credit line to make payments OWN_BAL — Own funds balance on accounts PAY_CAPA — Payment capacity on accounts POS_BAL — Positive balance on accounts QUEUE_VAL — Queued payments in value QUEUE_VOL — Queued payments in volume REAL_BAL — Real balance on accounts REPO_BLOCKED — Amount of collateral used/blocked repo for IDC purposes

Data Item	Description
	REPO_POSTED — Amount of collateral posted repo for IDC purposes REPO_USED — Amount of collateral used repo to make payments TOT_BLOCKED — Amount of collateral used/blocked for IDC purposes TOT_POSTED — Amount of collateral posted for IDC purposes TOT_USED — Amount of collateral used to make payments
Intraday Credit Event Count	This attribute provides the number of business transactions pertaining to the calculated amounts.
Intraday Credit Standard Deviation Amount	This data item documents the standard deviation for the intraday credit amount, as defined by the intraday credit code and based on the combination of business day and cash account.
Intraday Credit Weighted Average Amount	This data item documents the weighted average for the intraday credit amount, as defined by the intraday credit code and based on the combination of business day and cash account.
Maximum Intraday Credit Amount	This field specifies the maximum intraday credit amount, as defined by the intraday credit code and for the combination of business day and cash account.
Minimum Intraday Credit Amount	This field specifies the minimum intraday credit amount, as defined by the intraday credit code and for the combination of business day and cash account.
System Entity	This data item provides the system entity of the central bank, as specifed in CRDM reference data.

Table 10 - Intraday credit per business day data items

10.3.5   Cash account intraday credit by time band

This Cognos object provides the intraday credit metrics per cash account and time band within the business day.

Field	Description
Business Day	This attribute provides the business day for which the intraday credit data have been calculated.
Cash Account ID	This field specifies the unique technical identifier of the cash account to provide the link to the cash account reference data.
Cash Account IDC Time Band ID	This data item stores the unique technical ID of the intraday credit data by time band
Central Bank Country Code	This field documents the two-character ISO country code on the central bank.

Field	Description
Intraday Credit Code	This field specifies the type of amounts in the amount fields. Code — Description CL_BLOCKED — Amount of collateral used/blocked credit line for IDC purposes CL_POSTED — Amount of collateral posted credit line for IDC purposes CL_USED — Amount of collateral used credit line to make payments OWN_BAL — Own funds balance on accounts PAY_CAPA — Payment capacity on accounts POS_BAL — Positive balance on accounts QUEUE_VAL — Queued payments in value QUEUE_VOL — Queued payments in volume REAL_BAL — Real balance on accounts REPO_BLOCKED — Amount of collateral used/blocked repo for IDC purposes REPO_POSTED — Amount of collateral posted repo for IDC purposes REPO_USED — Amount of collateral used repo to make payments TOT_BLOCKED — Amount of collateral used/blocked for IDC purposes TOT_POSTED — Amount of collateral posted for IDC purposes TOT_USED — Amount of collateral used to make payments
Intraday Credit Event Count	This attribute provides the number of business transactions pertaining to the calculated amounts.
Intraday Credit Standard Deviation Amount	This data item documents the standard deviation for the intraday credit amount, as defined by the intraday credit code and based on the combination of business day and cash account.
Intraday Credit Weighted Average Amount	This data item documents the weighted average for the intraday credit amount, as defined by the intraday credit code and based on the combination of business day and cash account.
Maximum Intraday Credit Amount	This field specifies the maximum intraday credit amount, as defined by the intraday credit code and for the combination of business day and cash account.
Minimum Intraday Credit Amount	This field specifies the minimum intraday credit amount, as defined by the intraday credit code and for the combination of business day and cash account.
System Entity	This data item provides the system entity of the central bank, as specifed in CRDM reference data.

Time Band Code	This field documents a code to define the time band.

Table 11 - Intraday credit by time band data items

10.3.6   Cash account balances and amounts

This Cognos object provides balances and amounts per cash account and business day.

Field	Description
Business Day	This attribute provides the business day for which the intraday credit data have been calculated.
Cash Account ID	This field specifies the unique technical identifier of the cash account to provide the link to the cash account reference data.
Cash Account IDC Daily Metric ID	This data item stores the unique technical ID of the amounts and balances.
Central Bank Country Code	This field documents the two-character ISO country code on the central bank.
Daily Total Credit Amount	This field documents the sum of the credit postings on the cash account at the end of the business day.
Daily Total Debit Amount	This field documents the sum of the debit postings on the cash account at the end of the business day.
End-of-Day Balance	This field documents the cash account balance at the end of the business day.
End-of-Day Bilateral Limit Amount	This field documents the bilateral limit for the cash account at the end of the business day.
End-of-day Cash Reservation Amount	This field documents the total amount of reservations at the end of the business day.
End-of-Day Credit Line Amount	This field documents the credit line amount for the cash account balance at the end of the business day.
End-of-Day Highly Urgent Reservation Amount	This field documents the total amount of highly urgent reservations at the end of the business day.
End-of-Day Multilateral Limit Amount	This field documents the multilateral limit for the cash account at the end of the business day.
End-of-Day Standing Order Reservation Amount	This field documents the total amount of standing order reservations at the end of the business day.
End-of-Day Threshold Reservation Amount	This field documents the threshold reservation amount at the end of the business day.
End-of-Day Urgent Reservation Amount	This field documents the total amount of urgent reservations at the end of the business day.
Group of Accounts Central Bank Country Code	This data item provides the two-character ISO country of the central bank for a group of accounts.
Group of Accounts ID	The attribute provides the unique technical identifer of a group of accounts.

Group of Accounts System Entity	This data item provides the system entity of the central bank for a group of accounts.
Highly Urgent Pending Reservation Amount	This field documents the total amount of pending highly urgent reservations at the end of the business day.
Start-of-Day Balance	This field documents the cash account balance at the start of the business day.
Start-of-Day Bilateral Limit Amount	This field documents the bilateral limit for the cash account at the start of the business day.
Start-of-Day Cash Reservation Amount	This field documents the total amount of reservations at the start of the business day.

Table 12 - Cash Account balances and amounts data items

10.3.7 Cash transfers

This Cognos object provides all cash transfers.

Field	Description
Cash Transfer ID	This field contains the unique technical identifier of the cash transfer (order).
Ancillary System Message ID	This field specifies the technical identifier of an ancillary system message.
Legal Entity Party ID	This field specifies the technical identifier of the legal entity that pertains to the cash transfer.
Cash Transfer Description	The attribute provides a long description of the type of liquidity transfer.
Settlement Identifier	This field contains the unique technical identifier of the cash transfer (order).
Settlement Amount	This field provides the funds that actually settled.
Settlement Link	This attribute documents the cash transfer business identifier with which the cash transfer is linked
Settlement Reference	The field documents the business reference with which the instruction of the cash transfer took place.
Payment Module Message ID	This field specifies the technical identifier that the TARGET2 payment module assigned to the cash transfer.
CCBM2 BIC	This field specifies the BIC when the cash transfer is related to collateral in CCBM2.
Intermediary Creditor BIC	The intermediary creditor BIC is shown in this field when the cash transfer involves an intermediary on the credit leg.
Intermediary Debitor BIC	The intermediary debit BIC is shown in this field when the cash transfer involves an intermediary on the debit leg.

Credit Dedicated Cash Account Party BIC	This field specifies the BIC of the credited dedicated cash account holder on the business day of the cash transfer.
Debit Dedicated Cash Account Party BIC	This field specifies the BIC of the debited dedicated cash account holder on the business day of the cash transfer.
Currency Code	The attribute documents the three-character ISO code of the settlement currency.
Credit Dedicated Cash Account	This field specifies the credited dedicated cash account number.
Debit Dedicated Cash Account	This field specifies the debited dedicated cash account number.
Entry Hour Code	This attribute provides a code the documents the hour of the business date that the cash transfer entered the service.

Code   Description

0   12.00 PM - 01.00 AM

1   01.00 AM - 02.00 AM

2   02.00 AM - 03.00 AM

3   03.00 AM - 04.00 AM

4   04.00 AM - 05.00 AM

5   05.00 AM - 06.00 AM

6   06.00 AM - 07.00 AM

7   07.00 AM - 08.00 AM

8   08.00 AM - 09.00 AM

9   09.00 AM - 10.00 AM

10   10.00 AM - 11.00 AM

11   11.00 AM - 12.00 AM

12   12.00 AM - 01.00 PM

13   01.00 PM - 02.00 PM

14   02.00 PM - 03.00 PM

15   03.00 PM - 04.00 PM

16   04.00 PM - 05.00 PM

17   05.00 PM - 06.00 PM

18   06.00 PM - 07.00 PM

19   07.00 PM - 08.00 PM

	20 08.00 PM - 09.00 PM 21 09.00 PM - 10.00 PM 22 10.00 PM - 11.00 PM 23 11.00 PM - 12.00 PM 99 No entry hour
Flow Type	This attribute documents whether cash transfer is cross-border or domestic. Code Description CRB Cross-border DOM Domestic
Link Reference Code	When applicable, this field provides a code to document the type of link between two cash transfers.
Module	This field documents the TARGET2 module in which the processing of the cash transfer took place. Code Description HAM Home accounting module PM Payment module SF Standing facilities module
BIC 52 Ordering Institution Party ID	This field provides the technical identifier of the ordering institution party from the message underlying the cash transfer
BIC 53 Sender Correspondent Party	This field provides the technical identifier of the sender correspondent
ID	party from the message underlying the cash transfer
BIC 54 Beneficiary Party ID	This field provides the technical identifier of the beneficiary party from the message underlying the cash transfer
BIC 56 Intermediary Party ID	This field provides the technical identifier of the intermediary party from the message underlying the cash transfer
BIC 57 Cash Account Institution Party ID	This field provides the technical identifier of the cash account institution from the message underlying the cash transfer
BIC 58 Beneficiary Institution Party ID	This field provides the technical identifier of the beneficiary institution party from the message underlying the cash transfer
Receiving Central Bank Country	This field documents the two-character country code of the receiving central bank.
Receiver Party ID	This field documents the technical identifier of the receiving central bank.
Sending Central Bank Country	This field documents the two-character country code of the sending central bank.

Sending Party ID	This field documents the technical identifier of the sending central bank.
Debit Cash Account Party ID	The field documents the technical identifier of the party that holds the cash account that the cash transfer debits.
Credit Cash Account Party ID	The field documents the technical identifier of the party that holds the cash account that the cash transfer credits.
Direct Receiver Party ID	The field documents the technical party identifier of the direct recipient.
Value Band ID	This field contain the value band to which the cash transfer is allocated. Code Description 1 = 0 2 > 0 and <= EUR 1250 3 > EUR 1250 and <= EUR 12500 4 > EUR 12500 and <= EUR 50000 5 > EUR 50000 and <= EUR 250000 6 > EUR 250000 and <= EUR 1M 7 > EUR 1M and <= EUR 10M 8 > EUR 10M and <= EUR 25M 9 > EUR 25M and <= EUR 50M 10 > EUR 50M and <= EUR 100M 11 > EUR 100M and <= EUR 500M 12 > EUR 500M and <= EUR 1B 13 > EUR 1B
Transaction Message Reference	This field specifies the business reference of the message underlying the cash transfer.
Message Type	This field specifies the S.W.I.F.T. 15022 message type of the message underlying the cash transfer.
Operation Category	This field documents the operation category to which the cash transfer is assigned based on the attributes of the cash transfer. Code Description CAT0 No category CAT1 Payments between market participants CAT2 Operations with the central bank

	CAT3 Settlement operations
	CAT4 Liquidity transfer
Sender Aggregation Counting	This field contains a Boolean value to determine whether the cash transfer is included in the sender count.
	Code Description
	F Not included
	T Included
Receiver Aggregation Counting	This field contains a Boolean value to determine whether the cash transfer pertains to a contingency operation.
	Code Description
	F Not contingency transfer
	T Contingency transfer
Operation Type	This field documents the operation type to which the cash transfer is assigned based on the attributes of the cash transfer.
	Code Description
	0 No operation type
	1.1 Customer payments
	1.2 Interbank payments
	2.1 Cash operation
	2.2 Intraday repo and similar transactions
	2.3 Payments sent and/or received on behalf of customers
	2.4 Inter NCB payments
	2.5 Other transactions

	3.1	Trade by trade settlements of SSS
	3.2	Other settlement operations
	3.3	EBA Euro1
	3.2	CLS
	3.5	EBA Step2
	4.1	Intraday transfers with LVPS
	4.2	Intraday transfers with retail systems
	4.3	Intraday transfer with SSS
	4.4	Internal transfers between different accounts of the same participant
	4.5	Commercial transfers between different accounts of same participant
	4.6	Transfers to T2S
	4.7	Transfers back to TARGET2 from T2S
	4.8	Liquidity transfers to TIPS
	4.9	Liquidity transfers from TIPS
	9.9	Temporary operation type

Field	Description
Payment Type	This field documents the payment type to which the cash transfer is assigned based on the attributes of the cash transfer. **Code** — **Description** 999 — No payment type ASP — Ancillary System Payment BIL — Billing BKP — Backup Payment CLN — Credit Line COP — Connected Payment CSD — CROSS AS SETTLEMENT CWD — Cash Withdrawal INT — Interests LQT — Liquidity Transfer

	MAP	Mandated Payment
	PEN	Penalties
	REP	REPO
	RGP	Regular Payment

Payment Subtype	This field documents the paymet sub-type to which the cash transfer is assigned based on the attributes of the cash transfer.

This field documents the paymet sub-type to which the cash transfer is assigned based on the attributes of the cash transfer.

Code	Description
1BKMR	SM1 Liquidity Transfer CI to Technical account – procedure 6 real-time
1MRBK	SM1 Liquidity Transfer Technical account – procedure 6 real-time to CI
6COLA	Auto collateral sent by AS
6COLC	Auto collateral sent by CB
6COPA	Connected payments sent by AS
6COPC	Connected payments sent by CB
6FSBSU	SM6 interfaced model SB to SUB
6FSOR	Standing order 6F
6FSUPM	Back transfer of liquidity 6F
6GSOR	SM6 real-time model standing order
6MAPA	SM6 autocollateralisation mandated payment (per Auto-collateral account to sub account, sent by AS)
6MAPC	SM6 autocollateralisation mandated payment (per Auto-collateral account to sub account, sent by CB)
6SET	Settlement 6
6SIFFA	SM6 cross AS settlement (sent by AS)
6SIFFC	SM6 cross AS settlement (sent by CB)
6SIFGA	SM6 cross AS settlement (sent by AS)
6SIFGC	SM6 cross AS settlement (sent by CB)
6SIGFA	SM6 cross AS settlement (sent by AS)
6SIGFC	SM6 cross AS settlement (sent by CB)
6SIGGA	SM6 cross AS settlement (sent by AS)
6SIGGC	SM6 cross AS settlement (sent by CB)
6STRA	Special transaction sent by AS
6STRC	Special transaction sent by CB
999999	No payment subtype
BILH	Billing payment HAM
BILP	Billing payment PM
BKPM	Backup Payments PM
CLNC	Credit line connected payment
CLND	Settlement of an Order to change Credit Line (Delta Amount)
CLNO	Credit line order (Fixed Amount)
CUSHH	Customer payment
CWD	Cash Withdrawal
DACC	Liquidity transfer to CB for deleted account
EPA	Liquidity Transfer EOD PM to PHA
EPH	Liquidity Transfer EOD PM to HAM
EPP	Liquidity Transfer EOD between PM
EXP	GOA to excluded participant
F6GCUO	Current order FIN 6G
FCOP	Connected payments FIN
FMAP	Mandated Payments FIN
FPA	Liquidity Tranfer FIN to PHA
FPH	Liquidity Tranfer FIN to HAM
FPP	Liquidity Tranfer FIN to PM
HAMER	Transfer with SF without any corresponding payment in SF
HAMMAP	Mandated payment (FIN) to HAM system BIC
HPSFOD	Overnight deposit transfers HAM to SF
I6FCUO	Current order ICM 6F

IBPPH	Payment IBP from PM to HAM
IHPS	Liquidity Transfer ICM HAM to PM or HAM to SF
INBHH	Interbank payment
INBPH	Interbank Transfer RTGS to other HAM account
INTHA	Interests from HAM
INTMLP	Marginal lending interests PM
INTOC	Interests for out countries
INTODH	Overnight deposit interests HAM
INTODP	Overnight deposit interests PM
INTRH	Minimum reserves interests HAM
INTRP	Minimum reserves interests PM
IOF	Overnight deposit on interests for out countries
IPH	Liquidity Transfer ICM PM to HAM
IPP	Liquidity Transfer ICM within GOA to PM
IRGHH	Payment ICM intra HAM
IRGHP	Payment ICM HAM to PM
IRGPH	Payment ICM to HAM
KSF	Liquidity Transfer of capital
LCTT2S	LiquidityCreditTransfer from T2S
LCTTIP	LiquidityCreditTransfer from TIPS
LDTT2S	LiquidityDebitTransfer from T2S (EoD only)
LEV	Levelling out transaction
LMAT2S	LiquidityCreditTransfer MX to T2S(mandated)sent by T2SActors
LMFT2S	LiquidityCreditTransfer FIN to T2S (mandated)
LMMT2S	LiquidityCreditTransfer MX to T2S (mandated) sent by CBs
LMMTIP	LiquidityCreditTransfer MX to TIPS (mandated) sent by CBs
LQT	insert CM payment
LTFT2S	LiquidityCreditTransfer FIN (MT202 Y-Copy) to T2S (only VAS)
LTHP	Liquidity transfer HAM to PM
LTIT2S	LiquidityCreditTransfer ICM to T2S
LTITIP	LiquidityCreditTransfer ICM to TIPS (push)
LTMT2S	LiquidityCreditTransfer MX (A2A) to T2S
LTMTIP	LiquidityCreditTransfer MX (A2A) to TIPS
LTPH	Liquidity transfer PM to HAM
ML	Marginal lending SF to PM
MLC	Marginal lending as connected payment
MLQ	Modify CM liquidity
MLR	Marginal lending refund PM to SF
MLRC	Marginal lending refund as connected payment
OD	Overnight deposit PM to SF
ODR	Overnight deposit refund SF to PM
ONI	Overnight deposit Negative Interests
PA	Liquidity Transfer PM to PHA
PENH	Minimum reserves penalties HAM
PENP	Minimum reserves penalties PM
PH	Liquidity transfer PM to HAM
PPSFOD	Overnight deposit transfers PM to SF
REP	REPO
RGBIP	Billing reverse payment PM
RGCP	Contingency module payment
RGHH	Payment MT202S intra HAM
RGHP	Payment MT202 HAM to PM
RGIBIB	Payment between two LVP participants
RGIBPP	Payment from LVP participant to Y-Copy
RGLB	Normal regular payment from or to liquidity bridge account
RGP	Regular Payment
RGPH	Payment MT202 PM to HAM
RGPP	Regular payment PM

Field	Description
	RGPPIB Y-Copy Payment to LVP participant SAC Automatic Marginal Lending on Capital SAI Automatic Marginal Lending on Interests SFONI Overnight deposit Negative Interests SFSAC SFM Automatic marginal lending Capital SFSAI SFM Automatic marginal lending Interest SFSMC SFM Margin lending on-request Capital SFSMI SFM Margin lending on-request Interest SFSOC SFM Overnight deposit Capital SFSOI SFM Overnight deposit Interest SM2 Real time settlement SM3 Bilateral settlement SM3S Bilateral settlement with singled ASIS SM4 Standard multilateral settlement SM4C Conversion settlement procedure 5 to 4 SM4G Guarantee payment SM4R Reversal payment SM5 Simultaneous multilateral settlement SMC Marginal Lending on-request on Capital SMI Marginal Lending on-request on Interests SOC Overnight Deposit on Capital SOI Overnight Deposit on Interests SOLT2S Standing Order LT to T2S SOLTIP Standing Order LiquidityTransfer to TIPS SORHPM Standing order HAM to PM SSPMAP Mandated Payments FIN to SSP TURN Cross CB turnover transaction X6FCUO Current order XML 6F X6GCUO SM6 real-time model current order (per settl bank to Technical account – procedure 6 real-time or vice versa) ZER zero balance
Priority	This attribute documents the settlement priority of the payment Code Description H Highly urgent N Normal U Urgent

Field	Description
Receiving Account Category	This attribute documents the classification of the receiving cash account on the business day that the processing of the cash transfer took place. Code Description SU Normal HAM account CB CB HAM account CU CB customer account LB CB customer liquidity bridge SFI SF Interests RIP RM Interests and penalties HAI HAM Interests T2F TARGET 2 Fees CI Normal CB CB LB CB Customer Liquidity Bridge EC ECB Account ECM ECB Mirror Account IL SSP Interlinking Account SFI SFI : SF Interests RIP RM Interests and penalties T2F TARGET 2 Fees ASM AS Technical Account Proc 6 RT ASG AS Guarantee Account ASC AS Auto-collateral Account AST AS Technical Account CM CM Account SUB AS subaccount CM Contingency account ML Marginal lending OD Overnight deposit
Receiving Account Type	This attribute documents the classification of the receiving cash account that determines the assignment of the cash account to a module. Code Description P RTGS account H HAM account S SF account A AS subaccount C CM account
Receiving Central Bank	This field documents the technical identifier of the receiving central bank.
Billable Settlement Type	This attribute classifies the cash transfer for invoicing. Code Description 0 The standard payment is not taken into account 1 The standard payment is taken into account on the credit side 2 The standard payment is taken into account on the debit side 3 The payment coming from the ASI is taken into account 4 The payment coming from the ASI is not taken into account
Cross-Border Settlement Type	This attribute documents classifies the cross-border settlement of a cash transfer. Code Description CBN Between non-migrated NCB CBM Between both migrated NCB

Field	Description
Guarantee Type	This attribute documents the guarantee type associated to the cash transfer.
Intraday Credit Type	This attribute classifies the cash transfer for intraday credit. Code Description C Credit line R Repo
Reversal	This field specifies that the cash transfer is a reversal.
TARGET Settlement Type	
Settlement Status	This attribute documents the settlement status of the cash transfer Code Description AL All status CA Revoked FI Final IN Warehoused NS Rejected XX NA
Settlement Type	This attribute documents the classification of the settlement of the cash transfer Code Description 0 Pending 1 Entry disposition 2 Express algorithm 3 Settle connected payment 4 AS settlements not booked 11 Algorithm 1 12 Algorithm 2 13 Algorithm 3 14 Algorithm 4 15 Algorithm 5 18 CM settlement 20 Liquidity transfer and other ICM orders 80 End-of-day booking

Field	Description
Sender Cash Account Category	This attribute documents the classification of the sender cash account on the business day that the processing of the cash transfer took place. Code Description SU Normal HAM account CB CB HAM account CU CB customer account LB CB customer liquidity bridge SFI SF Interests RIP RM Interests and penalties HAI HAM Interests T2F TARGET 2 Fees CI Normal CB CB LB CB Customer Liquidity Bridge EC ECB Account ECM ECB Mirror Account IL SSP Interlinking Account SFI SFI : SF Interests RIP RM Interests and penalties T2F TARGET 2 Fees ASM AS Technical Account Proc 6 RT ASG AS Guarantee Account ASC AS Auto-collateral Account AST AS Technical Account CM CM Account SUB AS subaccount CM Contingency account ML Marginal lending OD Overnight deposit T2S T2S DTA Transit account TIP TIPS DTA Transit Account
Sender Cash Account Type	This attribute documents the classification of the sender cash account that determines the assignment of the cash account to a module. Code Description P RTGS account H HAM account S SF account A AS subaccount C CM account

Field	Description
Time Band	This field provides the assignment of a cash transfer to a time range of a business day.

Code	Description
6	Before 07:00 AM
7	07.00 AM - 08.00 AM
8	08.00 AM - 09.00 AM
9	09.00 AM - 10.00 AM
10	10.00 AM - 11.00 AM
11	11.00 AM - 12.00 AM
12	12.00 AM - 01.00 PM
13	01.00 PM - 02.00 PM
14	02.00 PM - 03.00 PM
15	03.00 PM - 04.00 PM
16	04.00 PM - 05.00 PM
17	05.00 PM - 06.00 PM
18	After 06:00 PM
99	No time range

Time Range	This field provides the assignment of a cash transfer to a time band of a business day.

Code	Description
0	12.00 PM - 01.00 AM
10	01.00 AM - 02.00 AM
20	02.00 AM - 03.00 AM
30	03.00 AM - 04.00 AM
40	04.00 AM - 05.00 AM
50	05.00 AM - 06.00 AM
60	06.00 AM - 07.00 AM
71	07.00 AM - 07.15 AM
72	07.15 AM - 07.30 AM
73	07.30 AM - 07.45 AM
74	07.45 AM - 08.00 AM
81	08.00 AM - 08.15 AM
82	08.15 AM - 08.30 AM
83	08.30 AM - 08.45 AM
84	08.45 AM - 09.00 AM
91	09.00 AM - 09.15 AM
92	09.15 AM - 09.30 AM
93	09.30 AM - 09.45 AM
94	09.45 AM - 10.00 AM
101	10.00 AM - 10.15 AM
102	10.15 AM - 10.30 AM
103	10.30 AM - 10.45 AM
104	10.45 AM - 11.00 AM
111	11.00 AM - 11.15 AM
112	11.15 AM - 11.30 AM
113	11.30 AM - 11.45 AM
114	11.45 AM - 12.00 AM
121	12.00 AM - 12.15 AM
122	12.15 AM - 12.30 AM
123	12.30 AM - 12.45 AM
124	12.45 AM - 01.00 PM
131	01.00 PM - 01.15 PM
132	01.15 PM - 01.30 PM
133	01.30 PM - 01.45 PM
134	01.45 PM - 02.00 PM
141	02.00 PM - 02.15 PM
142	02.15 PM - 02.30 PM
143	02.30 PM - 02.45 PM
144	02.45 PM - 03.00 PM
151	03.00 PM - 03.15 PM
152	03.15 PM - 03.30 PM
153	03.30 PM - 03.45 PM
154	03.45 PM - 04.00 PM
161	04.00 PM - 04.15 PM
162	04.15 PM - 04.30 PM
163	04.30 PM - 04.45 PM
164	04.45 PM - 05.00 PM

Field	Description
	184 06.45 PM - 07.00 PM 190 07.00 PM - 08.00 PM 200 08.00 PM - 09.00 PM 210 09.00 PM - 10.00 PM 220 10.00 PM - 11.00 PM 230 11.00 PM - 12.00 PM 999 No time band
Business Day	This field specifies the business day on which the processing of the cash transfer took place.
Ancillary System Settlement	This field contains a Boolean value to determine whether the cash transfer pertains to ancillary system processing. Code Description F Not Ancillary system settlement T Ancillary system settlement
Contingency Transfer	This field contains a Boolean value to determine whether the cash transfer pertains to a contingency operation. Code Description F Not contingency transfer T Contingency transfer
Queueing	This field contains a Boolean value to determine whether the cash transfer pertains to a contingency operation. Code Description F Not contingency transfer T Contingency transfer
Settlement Counting	This field contains a Boolean value to determine whether the cash transfer pertains to a contingency operation. Code Description F Not contingency transfer T Contingency transfer
Central Bank Aggregation Credit Counting	This field contains a Boolean value to determine whether the cash transfer is aggregated to the debit for a central bank. Code Description F No credit count inclusion T Credit count inclusion
Central Bank Aggregation Debit Counting	This field contains a Boolean value to determine whether the cash transfer is aggregated to the debit for a central bank. Code Description F No debit count inclusion T Debit count inclusion
Credit Cash Account ID	This field documents the technical identifier of the credit cash account.
Debit Cash Account ID	This field documents the technical identifier of the debit cash account.
Direct Sender Party ID	This field documents the technical identifier of the direct sender.
Process Band ID	This attribute documents the settlement priority of the payment Code Description H Highly urgent N Normal U Urgent

Field	Description
Contingency Session ID	This attribute documents the technical identifier of a contingency session when the creation of the cash transfer to place during a contingency settlement operations.
Settlement Error ID	This field specifies an error code if the settlement fails.
Settlement Processing Duration Seconds	This field documents the processing duration of the cash transfer in settlement.
Closing Timestamp	This field documents the date and time of the system closing.
Sent to Settlement Timestamp	The field documents the date and time that submission of the cash transfer took place.
Received by Settlement Timestamp	This field document the date and time the settlement received the cash transfer for processing.
Message Entry Timestamp	This field specifies the date and time that the message instructing cash transfer was received.

Payment Module Settlement Timestamp	This attribute documents the date and time that the cash transfer settled in the payment module.
Linked Initial Payment Payment Module Settlement Timestamp	This field specifies the settlement date and time of that the payments module settled the first cash transfer of a set of linked cash transfers settled.
Settlement Timestamp	This attribute documents the date and time that the cash transfer settled.

Outcome/Decisions:

* CRG on 29 July 2024: the CRG agreed to authorise CR-0833 and approve the inclusion of CR-0833 in the scope of R2024.NOV. This resolution is currently delegated from the T2S Steering Level to the T2S CRG.

Documentation to be updated:

UDFS and UHB (for R2024.NOV)

Preliminary assessment:

Not applicable (Editorial CR)

Detailed assessment:

Not applicable (Editorial CR)